



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Interest Rates Daily MTM Report

Daily summary for: 12/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025 On 06/02/2014 Bond Future			109.71398	109.71398	110.31011	110.31011			0.00	0	0
<b>Total 2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
2025 On 06/02/2014 Bond Future	110.99	Call			0.00000	0.00000	0,000		0.00	0	0
2025 On 06/02/2014 Bond Future	110.99	Put			679.89000	0.67989	1,276,020		0.00	0	0
2025 On 06/02/2014 Bond Future	111.00	Call			0.00000	0.00000	0,000		0.00	0	0
2025 On 06/02/2014 Bond Future	111.00	Put			689.89000	0.68989	1,286,020		0.00	0	0
2025 On 06/02/2014 Bond Future	111.01	Call			0.00000	0.00000	0,000		0.00	0	0
2025 On 06/02/2014 Bond Future	111.01	Put			699.89000	0.69989	1,296,020		0.00	0	0
<b>Total 2025 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
2038 On 06/02/2014 Bond Future			107.79068	107.79068	107.78275	107.78275			0.00	0	24
<b>Total 2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>24</b>
2038 On 06/02/2014 Bond Future	106.99	Call			792.75000	0.79275	800,680		0.00	0	0
2038 On 06/02/2014 Bond Future	106.99	Put			0.00000	0.00000	0,000		0.00	0	0
2038 On 06/02/2014 Bond Future	107.00	Call			782.75000	0.78275	790,680		0.00	0	0
2038 On 06/02/2014 Bond Future	107.00	Put			0.00000	0.00000	0,000		0.00	0	0
2038 On 06/02/2014 Bond Future	107.01	Call			772.75000	0.77275	780,680		0.00	0	0
2038 On 06/02/2014 Bond Future	107.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total 2038 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2038</b>									<b>0.00</b>	<b>0</b>	<b>24</b>
2050 On 06/02/2014 Bond Future			111.62042	111.62042	111.61180	111.61180			0.00	0	472
<b>Total 2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>472</b>
2050 On 06/02/2014 Bond Future	109.99	Call			1,621.80000	1.62180	1,630,420		0.00	0	0
2050 On 06/02/2014 Bond Future	109.99	Put			0.00000	0.00000	0,000		0.00	0	0
2050 On 06/02/2014 Bond Future	110.00	Call			1,611.80000	1.61180	1,620,420		0.00	0	0
2050 On 06/02/2014 Bond Future	110.00	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
2050	On	06/02/2014	Bond Future	110.01	Call			1,601.80000	1.60180	1,610,420		0.00	0	0
2050	On	06/02/2014	Bond Future	110.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total 2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2050</b>												<b>0.00</b>	<b>0</b>	<b>472</b>
EL28	On	06/02/2014	Bond Future			113.21748	113.21748	113.20879	113.20879			0.00	0	0
<b>Total EL28 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
EL28	On	06/02/2014	Bond Future	110.99	Call			2,218.79000	2.21879	2,227,480		0.00	0	0
EL28	On	06/02/2014	Bond Future	110.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/02/2014	Bond Future	111.00	Call			2,208.79000	2.20879	2,217,480		0.00	0	0
EL28	On	06/02/2014	Bond Future	111.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/02/2014	Bond Future	111.01	Call			2,198.79000	2.19879	2,207,480		0.00	0	0
EL28	On	06/02/2014	Bond Future	111.01	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>
ES33	On	06/02/2014	Bond Future			9.75414	83.54200	9.75039	83.56950			0.00	0	6,292
ES33	On	08/05/2014	Bond Future			9.87560	80.85643	9.87163	80.88497			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,292</b>
ES33	On	06/02/2014	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/02/2014	Bond Future	9.54	Put			1,566.67000	1.56667	1,594,170		0.00	0	0
ES33	On	06/02/2014	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/02/2014	Bond Future	9.55	Put			1,491.14000	1.49114	1,518,640		0.00	0	0
ES33	On	06/02/2014	Bond Future	9.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/02/2014	Bond Future	9.56	Put			1,415.72000	1.41572	1,443,220		0.00	0	0
ES33	On	08/05/2014	Bond Future	9.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	08/05/2014	Bond Future	9.56	Put			2,290.76000	2.29076	2,319,300		0.00	0	0
ES33	On	08/05/2014	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	08/05/2014	Bond Future	9.54	Put			2,441.24000	2.44124	2,469,780		0.00	0	0
ES33	On	08/05/2014	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	08/05/2014	Bond Future	9.55	Put			2,365.95000	2.36595	2,394,490		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>6,292</b>
R023	On	06/02/2014	Bond Future			7.90210	102.53456	7.91862	102.42991			0.00	0	11,257
R023	On	08/05/2014	Bond Future			8.00301	99.96371	8.02005	99.85865			0.00	0	0
<b>Total R023 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,257</b>
R023	On	06/02/2014	Bond Future	7.84	Call			0.00000	0.00000	0,000		0.00	0	0
R023	On	06/02/2014	Bond Future	7.84	Put			499.30000	0.49930	394,650		0.00	0	0
R023	On	06/02/2014	Bond Future	7.85	Call			0.00000	0.00000	0,000		0.00	0	0
R023	On	06/02/2014	Bond Future	7.85	Put			435.62000	0.43562	330,970		0.00	0	0
R023	On	06/02/2014	Bond Future	7.86	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
R023	On	06/02/2014	Bond Future	7.86	Put			371.98000	0.37198	267,330		0.00	0	0
R023	On	08/05/2014	Bond Future	7.61	Call			0.00000	0.00000	0,000		0.00	0	0
R023	On	08/05/2014	Bond Future	7.61	Put			2,568.55000	2.56855	2,463,490		0.00	0	0
R023	On	08/05/2014	Bond Future	7.59	Call			0.00000	0.00000	0,000		0.00	0	0
R023	On	08/05/2014	Bond Future	7.59	Put			2,696.00000	2.69600	2,590,940		0.00	0	0
R023	On	08/05/2014	Bond Future	7.60	Call			0.00000	0.00000	0,000		0.00	0	0
R023	On	08/05/2014	Bond Future	7.60	Put			2,632.25000	2.63225	2,527,190		0.00	0	0
<b>Total R023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R023</b>												<b>0.00</b>	<b>0</b>	<b>11,257</b>
R157	On	06/02/2014	Bond Future			6.19903	116.42608	6.22297	116.38773		2.23	0.00	0	32,191
R157	On	08/05/2014	Bond Future			6.38021	111.14642	6.40825	111.10864		2.17	0.00	0	0
R157	On	07/08/2014	Bond Future			6.57982	112.66715	6.61403	112.62970		1.87	0.00	0	0
R157	On	06/11/2014	Bond Future			6.89040	107.42284	6.93755	107.38310		1.66	0.00	0	0
<b>Total R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>32,191</b>
R157	On	06/02/2014	Bond Future	5.64	Call			95.29000	0.09529	99,900	2.18	0.00	0	0
R157	On	06/02/2014	Bond Future	5.64	Put			1,034.31000	1.03431	1,000,570	2.18	0.00	0	0
R157	On	06/02/2014	Bond Future	5.65	Call			98.27000	0.09827	103,010	2.18	0.00	0	0
R157	On	06/02/2014	Bond Future	5.65	Put			1,021.09000	1.02109	987,480	2.18	0.00	0	0
R157	On	06/02/2014	Bond Future	5.66	Call			101.32000	0.10132	106,190	2.18	0.00	0	0
R157	On	06/02/2014	Bond Future	5.66	Put			1,007.95000	1.00795	974,470	2.18	0.00	0	0
R157	On	08/05/2014	Bond Future	5.21	Call			104.74000	0.10474	108,960	2.10	0.00	0	0
R157	On	08/05/2014	Bond Future	5.21	Put			1,736.14000	1.73614	1,702,580	2.10	0.00	0	0
R157	On	08/05/2014	Bond Future	5.19	Call			101.04000	0.10104	105,130	2.10	0.00	0	0
R157	On	08/05/2014	Bond Future	5.19	Put			1,759.96000	1.75996	1,726,270	2.10	0.00	0	0
R157	On	08/05/2014	Bond Future	5.20	Call			102.87000	0.10287	107,030	2.10	0.00	0	0
R157	On	08/05/2014	Bond Future	5.20	Put			1,748.03000	1.74803	1,714,410	2.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			607.71000	0.60771	589,150	1.87	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			762.57000	0.76257	781,560	1.87	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			602.97000	0.60297	584,510	1.87	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			750.60000	0.75060	769,390	1.87	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			612.84000	0.61284	594,180	1.87	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			756.39000	0.75639	775,280	1.87	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			398.23000	0.39823	411,630	1.63	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			1,022.61000	1.02261	996,270	1.63	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			401.60000	0.40160	415,080	1.63	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			1,017.48000	1.01748	991,220	1.63	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			394.87000	0.39487	408,200	1.63	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			1,027.76000	1.02776	1,001,350	1.63	0.00	0	0
<b>Total R157 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>												<b>0.00</b>	<b>0</b>	<b>32,191</b>

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	06/02/2014	Bond Future			8.27866	118.85454	8.27972	118.84526		13.66	0.00	0	60,693
R186	On	08/05/2014	Bond Future			8.38043	120.41431	8.38140	120.40601		14.04	0.00	0	740
R186	On	07/08/2014	Bond Future			8.47816	116.77051	8.47906	116.76299		13.59	0.00	0	0
R186	On	06/11/2014	Bond Future			8.57740	118.39141	8.57856	118.38193		13.00	0.00	0	0
<b>Total R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>61,433</b>
R186	On	06/02/2014	Bond Future	7.74	Call			841.20000	0.84120	826,330	13.47	0.00	0	0
R186	On	06/02/2014	Bond Future	7.74	Put			5,702.71000	5.70271	5,678,560	13.47	0.00	0	0
R186	On	06/02/2014	Bond Future	7.75	Call			862.13000	0.86213	847,120	13.47	0.00	0	0
R186	On	06/02/2014	Bond Future	7.75	Put			5,631.04000	5.63104	5,606,750	13.47	0.00	0	0
R186	On	06/02/2014	Bond Future	7.76	Call			883.45000	0.88345	868,290	13.47	0.00	0	0
R186	On	06/02/2014	Bond Future	7.76	Put			5,559.85000	5.55985	5,535,410	13.47	0.00	0	0
R186	On	06/02/2014	Bond Future	8.75	Call			5,058.13000	5.05813	5,046,500	13.92	0.00	0	0
R186	On	06/02/2014	Bond Future	8.75	Put			1,039.80000	1.03980	1,018,890	13.92	0.00	0	250
R186	On	08/05/2014	Bond Future	7.10	Call			806.88000	0.80688	799,760	13.69	0.00	0	0
R186	On	08/05/2014	Bond Future	7.10	Put			12,526.64000	12.52664	12,511,220	13.69	0.00	0	0
R186	On	08/05/2014	Bond Future	7.50	Call			1,474.35000	1.47435	1,465,200	13.69	0.00	0	1,933
R186	On	08/05/2014	Bond Future	7.50	Put			9,367.03000	9.36703	9,349,580	13.69	0.00	0	0
R186	On	08/05/2014	Bond Future	8.25	Call			3,743.50000	3.74350	3,733,040	13.95	0.00	0	8,000
R186	On	08/05/2014	Bond Future	8.25	Put			4,875.10000	4.87510	4,856,340	13.95	0.00	0	0
R186	On	08/05/2014	Bond Future	7.09	Call			793.90000	0.79390	786,840	13.69	0.00	0	0
R186	On	08/05/2014	Bond Future	7.09	Put			12,611.40000	12.61140	12,596,040	13.69	0.00	0	0
R186	On	08/05/2014	Bond Future	9.00	Call			7,314.23000	7.31423	7,307,170	14.27	0.00	0	0
R186	On	08/05/2014	Bond Future	9.00	Put			2,186.90000	2.18690	2,171,540	14.27	0.00	0	400
R186	On	08/05/2014	Bond Future	9.25	Call			8,732.54000	8.73254	8,727,300	14.39	0.00	0	0
R186	On	08/05/2014	Bond Future	9.25	Put			1,623.09000	1.62309	1,609,550	14.39	0.00	0	8,000
R186	On	08/05/2014	Bond Future	7.11	Call			820.02000	0.82002	812,840	13.69	0.00	0	0
R186	On	08/05/2014	Bond Future	7.11	Put			12,442.15000	12.44215	12,426,670	13.69	0.00	0	0
R186	On	08/05/2014	Bond Future	8.50	Call			4,798.11000	4.79811	4,788,330	14.04	0.00	0	0
R186	On	08/05/2014	Bond Future	8.50	Put			3,789.78000	3.78978	3,771,700	14.04	0.00	0	1,933
R186	On	07/08/2014	Bond Future	8.29	Put			5,963.54000	5.96354	5,948,930	13.51	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			4,405.77000	4.40577	4,398,690	13.52	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			5,916.53000	5.91653	5,901,930	13.52	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			4,444.11000	4.44411	4,437,050	13.52	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			5,869.77000	5.86977	5,855,190	13.52	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			7,122.86000	7.12286	7,117,320	13.80	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			3,516.88000	3.51688	3,503,820	13.80	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			4,367.60000	4.36760	4,360,510	13.51	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			4,213.38000	4.21338	4,208,860	12.79	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			7,790.44000	7.79044	7,776,440	12.79	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			4,247.18000	4.24718	4,242,670	12.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.16	Put			7,739.02000	7.73902	7,725,030	12.80	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			8,449.35000	8.44935	8,447,170	13.20	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			3,756.16000	3.75616	3,744,500	13.20	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			4,179.29000	4.17929	4,174,760	12.79	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			7,841.66000	7.84166	7,827,650	12.79	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,366</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>84,799</b>
R197	On	06/02/2014	Bond Future			275.90311	275.90311	275.88695	275.88695			0.00	0	2,049
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,049</b>
R197	On	06/02/2014	Bond Future	279.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/02/2014	Bond Future	279.99	Put			4,103.05000	4.10305	4,086,890		0.00	0	0
R197	On	06/02/2014	Bond Future	280.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/02/2014	Bond Future	280.00	Put			4,113.05000	4.11305	4,096,890		0.00	0	0
R197	On	06/02/2014	Bond Future	280.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/02/2014	Bond Future	280.01	Put			4,123.05000	4.12305	4,106,890		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>2,049</b>
R201	On	06/02/2014	Bond Future			4.87051	104.45788	4.86941	104.45882		1.17	0.00	0	0
R201	On	08/05/2014	Bond Future			4.69462	105.82871	4.69140	105.83066		0.95	0.00	0	0
R201	On	07/08/2014	Bond Future			4.08402	102.86721	4.07647	102.86995		0.64	0.00	0	0
<b>Total R201 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	06/02/2014	Bond Future	5.24	Call			393.68000	0.39368	391,570	1.20	0.00	0	0
R201	On	06/02/2014	Bond Future	5.24	Put			78.30000	0.07830	77,130	1.20	0.00	0	0
R201	On	06/02/2014	Bond Future	5.25	Call			400.10000	0.40010	398,000	1.20	0.00	0	0
R201	On	06/02/2014	Bond Future	5.25	Put			76.23000	0.07623	75,070	1.20	0.00	0	0
R201	On	06/02/2014	Bond Future	5.26	Call			406.43000	0.40643	404,340	1.20	0.00	0	0
R201	On	06/02/2014	Bond Future	5.26	Put			74.07000	0.07407	72,920	1.20	0.00	0	0
R201	On	08/05/2014	Bond Future	4.76	Call			276.69000	0.27669	274,800	0.95	0.00	0	0
R201	On	08/05/2014	Bond Future	4.76	Put			235.10000	0.23510	235,160	0.95	0.00	0	0
R201	On	08/05/2014	Bond Future	4.74	Call			270.38000	0.27038	268,500	0.95	0.00	0	0
R201	On	08/05/2014	Bond Future	4.74	Put			240.91000	0.24091	240,980	0.95	0.00	0	0
R201	On	08/05/2014	Bond Future	4.75	Call			273.52000	0.27352	271,640	0.95	0.00	0	0
R201	On	08/05/2014	Bond Future	4.75	Put			237.99000	0.23799	238,060	0.95	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			67.30000	0.06730	67,550	0.67	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			513.44000	0.51344	510,940	0.67	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			66.54000	0.06654	66,780	0.67	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			507.77000	0.50777	505,270	0.67	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			68.08000	0.06808	68,320	0.67	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			510.60000	0.51060	508,110	0.67	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 06/02/2014 Bond Future			211.66292	211.66292	211.64846	211.64846				0.00	0	44,679
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>44,679</b>
R202 On 06/02/2014 Bond Future	208.99	Call			2,658.46000	2,65846	2,672,920			0.00	0	0
R202 On 06/02/2014 Bond Future	208.99	Put			0.00000	0.00000	0,000			0.00	0	0
R202 On 06/02/2014 Bond Future	209.00	Call			2,648.46000	2,64846	2,662,920			0.00	0	0
R202 On 06/02/2014 Bond Future	209.00	Put			0.00000	0.00000	0,000			0.00	0	0
R202 On 06/02/2014 Bond Future	209.01	Call			2,638.46000	2,63846	2,652,920			0.00	0	0
R202 On 06/02/2014 Bond Future	209.01	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>44,679</b>
R203 On 06/02/2014 Bond Future			6.98255	107.34793	7.01034	107.25896		4.69	2,469,002.39		23	8,589
R203 On 08/05/2014 Bond Future			7.12580	104.59653	7.15566	104.50738		4.80	0.00		0	0
R203 On 07/08/2014 Bond Future			7.26830	106.02735	7.30064	105.93775		4.44	0.00		0	0
R203 On 06/11/2014 Bond Future			7.43448	103.33832	7.47070	103.24583		4.32	0.00		0	0
<b>Total R203 Future</b>									<b>2,469,002.39</b>		<b>23</b>	<b>8,589</b>
R203 On 06/02/2014 Bond Future	5.95	Call			30.75000	0.03075	32,900	4.56	0.00		0	16
R203 On 06/02/2014 Bond Future	5.95	Put			3,493.02000	3.49302	3,406,200	4.56	0.00		0	0
R203 On 06/02/2014 Bond Future	6.14	Call			66.16000	0.06616	70,660	4.58	0.00		0	0
R203 On 06/02/2014 Bond Future	6.14	Put			2,897.73000	2.89773	2,813,260	4.58	0.00		0	0
R203 On 06/02/2014 Bond Future	6.15	Call			68.77000	0.06877	73,420	4.58	0.00		0	0
R203 On 06/02/2014 Bond Future	6.15	Put			2,867.27000	2.86727	2,782,950	4.58	0.00		0	0
R203 On 06/02/2014 Bond Future	6.16	Call			71.45000	0.07145	76,280	4.59	0.00		0	0
R203 On 06/02/2014 Bond Future	6.16	Put			2,836.89000	2.83689	2,752,750	4.59	0.00		0	0
R203 On 06/02/2014 Bond Future	6.84	Call			548.29000	0.54829	577,410	4.67	0.00		0	13
R203 On 06/02/2014 Bond Future	6.84	Put			1,095.14000	1.09514	1,035,290	4.67	0.00		0	0
R203 On 08/05/2014 Bond Future	7.40	Call			1,671.90000	1.67190	1,721,310	4.82	0.00		0	16
R203 On 08/05/2014 Bond Future	7.40	Put			945.94000	0.94594	906,200	4.82	0.00		0	0
R203 On 08/05/2014 Bond Future	5.75	Call			128.96000	0.12896	135,440	4.68	0.00		0	0
R203 On 08/05/2014 Bond Future	5.75	Put			4,430.71000	4.43071	4,348,040	4.68	0.00		0	0
R203 On 08/05/2014 Bond Future	5.76	Call			131.67000	0.13167	138,270	4.68	0.00		0	0
R203 On 08/05/2014 Bond Future	5.76	Put			4,402.04000	4.40204	4,319,490	4.68	0.00		0	0
R203 On 08/05/2014 Bond Future	6.84	Call			849.29000	0.84929	880,280	4.75	0.00		0	13
R203 On 08/05/2014 Bond Future	6.84	Put			1,796.56000	1.79656	1,738,400	4.75	0.00		0	0
R203 On 08/05/2014 Bond Future	5.74	Call			126.30000	0.12630	132,660	4.68	0.00		0	0
R203 On 08/05/2014 Bond Future	5.74	Put			4,459.43000	4.45943	4,376,640	4.68	0.00		0	0
R203 On 07/08/2014 Bond Future	7.30	Call			1,509.28000	1.50928	1,551,960	4.42	0.00		0	0
R203 On 07/08/2014 Bond Future	7.30	Put			1,511.05000	1.51105	1,464,130	4.42	0.00		0	0
R203 On 07/08/2014 Bond Future	7.31	Call			1,523.30000	1.52330	1,566,240	4.42	0.00		0	0

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	07/08/2014	Bond Future	7.31	Put			1,497.39000	1.49739	1,450,730	4.42	0.00	0	0
R203	On	07/08/2014	Bond Future	6.84	Call			944.45000	0.94445	975,290	4.36	0.00	0	30
R203	On	07/08/2014	Bond Future	6.84	Put			2,229.87000	2.22987	2,171,110	4.36	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			1,495.33000	1.49533	1,537,750	4.42	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			1,524.80000	1.52480	1,477,620	4.42	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			990.86000	0.99086	1,022,050	4.23	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			2,590.27000	2.59027	2,528,970	4.23	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			1,000.20000	1.00020	1,031,600	4.23	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			2,573.59000	2.57359	2,512,500	4.23	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			981.58000	0.98158	1,012,550	4.23	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Put			2,607.01000	2.60701	2,545,490	4.23	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>88</b>
<b>Total For R203</b>												<b>2,469,002.39</b>	<b>23</b>	<b>8,677</b>
R2037	On	06/02/2014	Bond Future			9.17443	93.83823	9.17043	93.87431			0.00	0	1,652
R2037	On	08/05/2014	Bond Future			9.27627	95.06955	9.27203	95.10710			0.00	0	0
R2037	On	07/08/2014	Bond Future			9.37696	92.11233	9.37250	92.15111			0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,652</b>
R2037	On	06/02/2014	Bond Future	9.37	Call			1,773.30000	1.77330	1,737,220		0.00	0	0
R2037	On	06/02/2014	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/02/2014	Bond Future	9.38	Call			1,860.73000	1.86073	1,824,650		0.00	0	0
R2037	On	06/02/2014	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/02/2014	Bond Future	9.39	Call			1,948.02000	1.94802	1,911,940		0.00	0	0
R2037	On	06/02/2014	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	08/05/2014	Bond Future	9.39	Call			1,035.66000	1.03566	998,110		0.00	0	0
R2037	On	08/05/2014	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	08/05/2014	Bond Future	9.37	Call			861.40000	0.86140	823,850		0.00	0	0
R2037	On	08/05/2014	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	08/05/2014	Bond Future	9.38	Call			948.60000	0.94860	911,050		0.00	0	0
R2037	On	08/05/2014	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			2,874.90000	2.87490	2,913,680		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Put			2,783.60000	2.78360	2,822,380		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Put			2,966.34000	2.96634	3,005,120		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>1,652</b>
R204	On	06/02/2014	Bond Future			7.23052	104.23353	7.25256	104.14292		6.83	0.00	0	28,389
R204	On	08/05/2014	Bond Future			7.35797	105.60142	7.38121	105.51065		6.61	0.00	0	0
R204	On	07/08/2014	Bond Future			7.48295	103.01469	7.50759	102.92344		6.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future			7.61649	104.44458	7.64340	104.35038		6.54	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,389</b>
R204	On	06/02/2014	Bond Future	6.39	Call			126.53000	0.12653	131,410	6.65	0.00	0	0
R204	On	06/02/2014	Bond Future	6.39	Put			3,746.59000	3.74659	3,660,860	6.65	0.00	0	0
R204	On	06/02/2014	Bond Future	6.40	Call			130.77000	0.13077	135,820	6.65	0.00	0	0
R204	On	06/02/2014	Bond Future	6.40	Put			3,707.98000	3.70798	3,622,420	6.65	0.00	0	0
R204	On	06/02/2014	Bond Future	6.41	Call			135.14000	0.13514	140,350	6.65	0.00	0	0
R204	On	06/02/2014	Bond Future	6.41	Put			3,669.52000	3.66952	3,584,120	6.65	0.00	0	0
R204	On	08/05/2014	Bond Future	6.04	Call			237.26000	0.23726	244,970	6.42	0.00	0	0
R204	On	08/05/2014	Bond Future	6.04	Put			5,640.48000	5.64048	5,557,420	6.42	0.00	0	0
R204	On	08/05/2014	Bond Future	6.05	Call			241.74000	0.24174	249,590	6.42	0.00	0	0
R204	On	08/05/2014	Bond Future	6.05	Put			5,603.41000	5.60341	5,520,490	6.42	0.00	0	0
R204	On	08/05/2014	Bond Future	6.06	Call			246.30000	0.24630	254,280	6.42	0.00	0	0
R204	On	08/05/2014	Bond Future	6.06	Put			5,566.43000	5.56643	5,483,640	6.42	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			2,764.43000	2.76443	2,813,240	6.74	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			1,762.26000	1.76226	1,719,820	6.74	0.00	0	530
R204	On	07/08/2014	Bond Future	7.44	Call			2,091.59000	2.09159	2,132,220	6.66	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			2,342.13000	2.34213	2,291,510	6.66	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			2,109.80000	2.10980	2,150,670	6.66	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			2,323.23000	2.32323	2,272,850	6.66	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			2,128.10000	2.12810	2,169,210	6.66	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			2,304.43000	2.30443	2,254,290	6.66	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			1,596.92000	1.59692	1,628,820	6.41	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			3,842.74000	3.84274	3,780,440	6.41	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			3,242.32000	3.24232	3,293,890	6.60	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			2,038.65000	2.03865	1,996,020	6.60	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			1,570.25000	1.57025	1,601,770	6.41	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			3,887.97000	3.88797	3,825,290	6.41	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			1,583.55000	1.58355	1,615,260	6.41	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			3,865.32000	3.86532	3,802,830	6.41	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,800</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>30,189</b>
R207	On	06/02/2014	Bond Future			7.51352	99.29051	7.53026	99.21225		8.66	0.00	0	22,383
R207	On	08/05/2014	Bond Future			7.63677	100.59350	7.65423	100.51516		8.36	0.00	0	0
R207	On	07/08/2014	Bond Future			7.75773	98.32920	7.77603	98.25052		8.33	0.00	0	0
R207	On	06/11/2014	Bond Future			7.87953	99.69410	7.89928	99.61279		8.28	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,383</b>
R207	On	06/02/2014	Bond Future	6.64	Call			167.27000	0.16727	170,290	8.45	0.00	0	0
R207	On	06/02/2014	Bond Future	6.64	Put			4,436.75000	4.43675	4,361,510	8.45	0.00	0	0
R207	On	06/02/2014	Bond Future	6.65	Call			172.43000	0.17243	175,560	8.46	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/02/2014	Bond Future	6.65	Put			4,392.71000	4.39271	4,317,580	8.46	0.00	0	0
R207	On	06/02/2014	Bond Future	6.66	Call			177.71000	0.17771	180,970	8.46	0.00	0	0
R207	On	06/02/2014	Bond Future	6.66	Put			4,348.83000	4.34883	4,273,830	8.46	0.00	0	0
R207	On	08/05/2014	Bond Future	6.19	Call			260.79000	0.26079	265,950	8.14	0.00	0	0
R207	On	08/05/2014	Bond Future	6.19	Put			7,103.76000	7.10376	7,030,580	8.14	0.00	0	0
R207	On	08/05/2014	Bond Future	6.20	Call			265.56000	0.26556	270,820	8.14	0.00	0	0
R207	On	08/05/2014	Bond Future	6.20	Put			7,059.87000	7.05987	6,986,790	8.14	0.00	0	0
R207	On	08/05/2014	Bond Future	6.21	Call			270.41000	0.27041	275,760	8.14	0.00	0	0
R207	On	08/05/2014	Bond Future	6.21	Put			7,016.08000	7.01608	6,943,090	8.14	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Call			2,461.58000	2.46158	2,494,880	8.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			2,832.14000	2.83214	2,786,760	8.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			2,482.31000	2.48231	2,515,820	8.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			2,809.71000	2.80971	2,764,540	8.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			2,503.15000	2.50315	2,536,850	8.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			2,787.41000	2.78741	2,742,430	8.32	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			2,084.87000	2.08487	2,112,820	8.15	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			4,419.68000	4.41968	4,366,320	8.15	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			2,101.22000	2.10122	2,129,320	8.15	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			4,393.69000	4.39369	4,340,480	8.15	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			2,117.64000	2.11764	2,145,910	8.15	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			4,367.79000	4.36779	4,314,750	8.15	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>22,383</b>
R208	On	06/02/2014	Bond Future			7.67391	97.46966	7.68537	97.40954		9.58	4,873,483.00	50	11,054
R208	On	08/05/2014	Bond Future			7.78372	95.35278	7.79554	95.29281		9.75	0.00	0	0
R208	On	07/08/2014	Bond Future			7.88999	96.65717	7.90224	96.59708		9.17	0.00	0	0
R208	On	06/11/2014	Bond Future			8.00195	94.60219	8.01513	94.53978		9.21	0.00	0	0
<b>Total R208 Future</b>												<b>4,873,483.00</b>	<b>50</b>	<b>11,054</b>
R208	On	06/02/2014	Bond Future	6.74	Call			136.46000	0.13646	136,660	9.30	0.00	0	0
R208	On	06/02/2014	Bond Future	6.74	Put			5,256.81000	5.25681	5,196,890	9.30	0.00	0	0
R208	On	06/02/2014	Bond Future	6.75	Call			140.93000	0.14093	141,170	9.30	0.00	0	0
R208	On	06/02/2014	Bond Future	6.75	Put			5,205.37000	5.20537	5,145,490	9.30	0.00	0	0
R208	On	06/02/2014	Bond Future	6.76	Call			145.72000	0.14572	145,990	9.30	0.00	0	0
R208	On	06/02/2014	Bond Future	6.76	Put			5,154.29000	5.15429	5,094,440	9.30	0.00	0	0
R208	On	08/05/2014	Bond Future	6.31	Call			259.94000	0.25994	262,470	9.48	0.00	0	0
R208	On	08/05/2014	Bond Future	6.31	Put			8,176.78000	8.17678	8,119,340	9.48	0.00	0	0
R208	On	08/05/2014	Bond Future	6.29	Call			250.22000	0.25022	252,650	9.48	0.00	0	0
R208	On	08/05/2014	Bond Future	6.29	Put			8,279.06000	8.27906	8,221,520	9.48	0.00	0	0
R208	On	08/05/2014	Bond Future	6.30	Call			255.04000	0.25504	257,520	9.48	0.00	0	0
R208	On	08/05/2014	Bond Future	6.30	Put			8,227.87000	8.22787	8,170,380	9.48	0.00	0	0

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	07/08/2014	Bond Future	7.79	Put			3,133.29000	3.13329	3,096,420	9.11	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			2,604.41000	2.60441	2,627,800	9.11	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			3,107.36000	3.10736	3,070,660	9.11	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			2,627.97000	2.62797	2,651,520	9.12	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			3,081.59000	3.08159	3,045,050	9.12	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			3,867.56000	3.86756	3,898,840	9.26	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			2,037.43000	2.03743	2,008,620	9.26	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			2,580.97000	2.58097	2,604,190	9.11	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			2,089.57000	2.08957	2,109,060	9.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			4,811.84000	4.81184	4,768,920	9.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			2,107.66000	2.10766	2,127,290	9.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			4,780.92000	4.78092	4,738,140	9.00	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			4,543.96000	4.54396	4,578,250	9.29	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			2,282.82000	2.28282	2,254,700	9.29	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			2,071.58000	2.07158	2,090,940	9.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			4,842.88000	4.84288	4,799,830	9.00	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,150</b>
<b>Total For R208</b>												<b>4,873,483.00</b>	<b>50</b>	<b>13,204</b>
R209	On	06/02/2014	Bond Future			9.08063	75.48224	9.07656	75.51254		19.82	5,132,792.32	68	23,424
R209	On	08/05/2014	Bond Future			9.17367	73.32836	9.16937	73.35986		20.31	0.00	0	0
R209	On	07/08/2014	Bond Future			9.26330	74.33158	9.25880	74.36402		19.95	0.00	0	0
R209	On	06/11/2014	Bond Future			9.35461	72.21841	9.35015	72.25005		20.03	0.00	0	0
<b>Total R209 Future</b>												<b>5,132,792.32</b>	<b>68</b>	<b>23,424</b>
R209	On	06/02/2014	Bond Future	8.54	Call			865.01000	0.86501	840,820	19.59	0.00	0	0
R209	On	06/02/2014	Bond Future	8.54	Put			5,038.43000	5.03843	5,044,540	19.59	0.00	0	0
R209	On	06/02/2014	Bond Future	8.55	Call			884.45000	0.88445	859,970	19.59	0.00	0	0
R209	On	06/02/2014	Bond Future	8.55	Put			4,976.74000	4.97674	4,982,560	19.59	0.00	0	0
R209	On	06/02/2014	Bond Future	8.56	Call			904.19000	0.90419	879,430	19.60	0.00	0	0
R209	On	06/02/2014	Bond Future	8.56	Put			4,915.49000	4.91549	4,921,030	19.60	0.00	0	0
R209	On	08/05/2014	Bond Future	7.86	Call			711.85000	0.71185	699,520	19.82	0.00	0	0
R209	On	08/05/2014	Bond Future	7.86	Put			11,382.87000	11.38287	11,402,040	19.82	0.00	0	0
R209	On	08/05/2014	Bond Future	9.85	Call			6,558.32000	6.55832	6,524,690	20.68	0.00	0	0
R209	On	08/05/2014	Bond Future	9.85	Put			1,828.64000	1.82864	1,826,510	20.68	0.00	0	10,000
R209	On	08/05/2014	Bond Future	7.84	Call			689.10000	0.68910	677,030	19.82	0.00	0	0
R209	On	08/05/2014	Bond Future	7.84	Put			11,541.30000	11.54130	11,560,730	19.82	0.00	0	0
R209	On	08/05/2014	Bond Future	7.85	Call			700.40000	0.70040	688,200	19.82	0.00	0	0
R209	On	08/05/2014	Bond Future	7.85	Put			11,461.94000	11.46194	11,481,240	19.82	0.00	0	0
R209	On	08/05/2014	Bond Future	9.63	Call			5,591.16000	5.59116	5,558,480	20.54	0.00	0	0
R209	On	08/05/2014	Bond Future	9.63	Put			2,335.64000	2.33564	2,334,460	20.54	177,418.96	76	883
R209	On	08/05/2014	Bond Future	9.75	Call			6,112.48000	6.11248	6,079,230	20.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	08/05/2014	Bond Future	9.75	Put			2,046.64000	2.04664	2,044,890	20.62	0.00	0	7,262
R209	On	07/08/2014	Bond Future	9.05	Put			5,612.05000	5.61205	5,618,930	19.85	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			4,113.78000	4.11378	4,088,140	19.85	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			5,569.99000	5.56999	5,576,790	19.85	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Call			4,049.10000	4.04910	4,023,620	19.84	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			5,654.35000	5.65435	5,661,310	19.84	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			4,081.38000	4.08138	4,055,820	19.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			4,325.21000	4.32521	4,302,360	19.78	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			6,879.12000	6.87912	6,887,910	19.78	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			4,355.87000	4.35587	4,332,960	19.79	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			6,834.89000	6.83489	6,843,620	19.79	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			4,294.65000	4.29465	4,271,880	19.78	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			6,923.56000	6.92356	6,932,430	19.78	0.00	0	0
<b>Total R209 Option</b>												<b>177,418.96</b>	<b>76</b>	<b>18,145</b>
<b>Total For R209</b>												<b>5,310,211.28</b>	<b>144</b>	<b>41,569</b>
R210	On	06/02/2014	Bond Future			160.96035	160.96035	160.18357	160.18357			0.00	0	1,319
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,319</b>
R210	On	06/02/2014	Bond Future	161.49	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/02/2014	Bond Future	161.49	Put			1,306.43000	1.30643	529,650		0.00	0	0
R210	On	06/02/2014	Bond Future	161.50	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/02/2014	Bond Future	161.50	Put			1,316.43000	1.31643	539,650		0.00	0	0
R210	On	06/02/2014	Bond Future	161.51	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/02/2014	Bond Future	161.51	Put			1,326.43000	1.32643	549,650		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>1,319</b>
R211	On	06/02/2014	Bond Future			129.05252	129.05252	129.05025	129.05025			50,330,482.80	390	2,022
<b>Total R211 Future</b>												<b>50,330,482.80</b>	<b>390</b>	<b>2,022</b>
R211	On	06/02/2014	Bond Future	128.99	Call			60.25000	0.06025	62,520		0.00	0	0
R211	On	06/02/2014	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/02/2014	Bond Future	129.00	Call			50.25000	0.05025	52,520		0.00	0	0
R211	On	06/02/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/02/2014	Bond Future	129.01	Call			40.25000	0.04025	42,520		0.00	0	0
R211	On	06/02/2014	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>50,330,482.80</b>	<b>390</b>	<b>2,022</b>
R212	On	06/02/2014	Bond Future			131.75532	131.75532	131.02487	131.02487			41,766,436.44	317	21,791
<b>Total R212 Future</b>												<b>41,766,436.44</b>	<b>317</b>	<b>21,791</b>
R212	On	06/02/2014	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/02/2014	Bond Future	132.99	Put			1,965.13000	1.96513	1,234,680		0.00	0	0

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	06/02/2014	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/02/2014	Bond Future	133.00	Put			1,975.13000	1.97513	1,244,680		0.00	0	0
R212	On	06/02/2014	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/02/2014	Bond Future	133.01	Put			1,985.13000	1.98513	1,254,680		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>41,766,436.44</b>	<b>317</b>	<b>21,791</b>
R213	On	06/02/2014	Bond Future			8.88486	86.77038	8.88596	86.76198		17.72	2,256,029.88	26	21,229
R213	On	08/05/2014	Bond Future			8.98127	84.37166	8.98230	84.36393		18.39	0.00	0	0
R213	On	07/08/2014	Bond Future			9.07544	85.52571	9.07641	85.51855		17.94	0.00	0	0
R213	On	06/11/2014	Bond Future			9.17302	83.17461	9.17420	83.16605		17.92	0.00	0	0
<b>Total R213 Future</b>												<b>2,256,029.88</b>	<b>26</b>	<b>21,229</b>
R213	On	06/02/2014	Bond Future	8.29	Call			771.16000	0.77116	757,160	17.40	0.00	0	0
R213	On	06/02/2014	Bond Future	8.29	Put			5,509.93000	5.50993	5,487,530	17.40	0.00	0	0
R213	On	06/02/2014	Bond Future	8.30	Call			789.06000	0.78906	774,940	17.40	0.00	0	0
R213	On	06/02/2014	Bond Future	8.30	Put			5,445.15000	5.44515	5,422,630	17.40	0.00	0	0
R213	On	06/02/2014	Bond Future	8.31	Call			807.27000	0.80727	793,020	17.41	0.00	0	0
R213	On	06/02/2014	Bond Future	8.31	Put			5,380.79000	5.38079	5,358,140	17.41	0.00	0	0
R213	On	08/05/2014	Bond Future	7.64	Call			739.79000	0.73979	733,230	17.96	0.00	0	0
R213	On	08/05/2014	Bond Future	7.64	Put			11,768.03000	11.76803	11,753,740	17.96	0.00	0	0
R213	On	08/05/2014	Bond Future	7.65	Call			751.43000	0.75143	744,820	17.96	0.00	0	0
R213	On	08/05/2014	Bond Future	7.65	Put			11,689.97000	11.68997	11,675,630	17.96	0.00	0	0
R213	On	08/05/2014	Bond Future	7.66	Call			763.22000	0.76322	756,560	17.96	0.00	0	0
R213	On	08/05/2014	Bond Future	7.66	Put			11,612.18000	11.61218	11,597,790	17.96	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Call			4,144.56000	4.14456	4,137,630	17.87	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			5,915.44000	5.91544	5,901,350	17.87	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			4,177.31000	4.17731	4,170,400	17.87	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			5,872.18000	5.87218	5,858,110	17.87	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			4,210.21000	4.21021	4,203,310	17.88	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			5,829.16000	5.82916	5,815,100	17.88	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			4,520.92000	4.52092	4,516,440	17.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			6,995.86000	6.99586	6,982,820	17.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			4,552.36000	4.55236	4,547,890	17.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			6,951.69000	6.95169	6,938,660	17.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			4,583.91000	4.58391	4,579,460	17.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			6,907.72000	6.90772	6,894,710	17.75	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>2,256,029.88</b>	<b>26</b>	<b>21,229</b>
R214	On	06/02/2014	Bond Future			9.18662	76.26995	9.18257	76.30111		21.19	0.00	0	5,155
R214	On	08/05/2014	Bond Future			9.27751	73.98607	9.27324	74.01838		21.79	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,155</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2014	Bond Future	8.99	Call			1,873.59000	1.87359	1,838,560	21.06	0.00	0	0
R214	On	06/02/2014	Bond Future	8.99	Put			3,381.05000	3.38105	3,377,180	21.06	0.00	0	0
R214	On	06/02/2014	Bond Future	9.00	Call			1,905.47000	1.90547	1,870,240	21.06	0.00	0	0
R214	On	06/02/2014	Bond Future	9.00	Put			3,333.37000	3.33337	3,329,300	21.06	0.00	0	0
R214	On	06/02/2014	Bond Future	9.01	Call			1,937.68000	1.93768	1,902,240	21.07	0.00	0	0
R214	On	06/02/2014	Bond Future	9.01	Put			3,286.17000	3.28617	3,281,890	21.07	0.00	0	0
R214	On	08/05/2014	Bond Future	9.01	Call			3,186.63000	3.18663	3,158,480	21.67	0.00	0	0
R214	On	08/05/2014	Bond Future	9.01	Put			5,225.88000	5.22588	5,230,040	21.67	0.00	0	0
R214	On	08/05/2014	Bond Future	8.99	Call			3,122.48000	3.12248	3,094,560	21.66	0.00	0	0
R214	On	08/05/2014	Bond Future	8.99	Put			5,320.56000	5.32056	5,324,950	21.66	0.00	0	0
R214	On	08/05/2014	Bond Future	9.00	Call			3,154.46000	3.15446	3,126,430	21.66	0.00	0	0
R214	On	08/05/2014	Bond Future	9.00	Put			5,273.06000	5.27306	5,277,340	21.66	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>0.00</b>	<b>0</b>	<b>5,155</b>
R248	On	06/02/2014	Bond Future			9.24818	98.81688	9.24415	98.85655			2,865,689.52	29	12,135
R248	On	08/05/2014	Bond Future			9.34161	95.69184	9.33735	95.73303			0.00	0	1,375
<b>Total R248 Future</b>												<b>2,865,689.52</b>	<b>29</b>	<b>13,510</b>
R248	On	06/02/2014	Bond Future	9.09	Call			0.00000	0.00000	0,000		0.00	0	0
R248	On	06/02/2014	Bond Future	9.09	Put			1,540.18000	1.54018	1,579,850		0.00	0	0
R248	On	06/02/2014	Bond Future	9.10	Call			0.00000	0.00000	0,000		0.00	0	0
R248	On	06/02/2014	Bond Future	9.10	Put			1,438.91000	1.43891	1,478,580		0.00	0	0
R248	On	06/02/2014	Bond Future	9.11	Call			0.00000	0.00000	0,000		0.00	0	0
R248	On	06/02/2014	Bond Future	9.11	Put			1,337.83000	1.33783	1,377,500		0.00	0	0
R248	On	08/05/2014	Bond Future	9.06	Call			0.00000	0.00000	0,000		0.00	0	0
R248	On	08/05/2014	Bond Future	9.06	Put			2,752.81000	2.75281	2,794,000		0.00	0	0
R248	On	08/05/2014	Bond Future	9.04	Call			0.00000	0.00000	0,000		0.00	0	0
R248	On	08/05/2014	Bond Future	9.04	Put			2,956.88000	2.95688	2,998,070		0.00	0	0
R248	On	08/05/2014	Bond Future	9.05	Call			0.00000	0.00000	0,000		0.00	0	0
R248	On	08/05/2014	Bond Future	9.05	Put			2,854.75000	2.85475	2,895,940		0.00	0	0
<b>Total R248 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R248</b>												<b>2,865,689.52</b>	<b>29</b>	<b>13,510</b>
<b>Total for Bond</b>												<b>109,871,335.31</b>	<b>979</b>	<b>364,463</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>
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R201/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>
R206 On 15/01/2014 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 R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 06/02/2014 GOVI			438.36400	438.36400	438.19300	438.19300				0.00	0	469
GOVI On 07/08/2014 GOVI			450.19000	450.19000	450.02200	450.02200				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>469</b>
GOVI On 06/02/2014 GOVI	439.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2014 GOVI	439.99	Put			17,970.00000	1.79700	16,260,000			0.00	0	0
GOVI On 06/02/2014 GOVI	440.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2014 GOVI	440.00	Put			18,070.00000	1.80700	16,360,000			0.00	0	0
GOVI On 06/02/2014 GOVI	440.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2014 GOVI	440.01	Put			18,170.00000	1.81700	16,460,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			99,880.00000	9.98800	98,200,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Put			99,680.00000	9.96800	98,000,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 07/08/2014 GOVI	460.00	Put			99,780.00000	9.97800	98,100,000		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>0.00</b>	<b>0</b>	<b>469</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>469</b>
AL37 On 06/02/2014 Index Future			414.15300	414.15300	413.82000	413.82000			0.00	0	0
AL37 On 08/05/2014 Index Future			419.58800	419.58800	419.25500	419.25500			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T On 06/02/2014 Index Future			489.00400	489.00400	488.62000	488.62000			0.00	0	1
AL7T On 08/05/2014 Index Future			495.42100	495.42100	495.03600	495.03600			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
ALBI On 06/02/2014 Index Future			438.89300	438.89300	438.73700	438.73700		30,722,510.00		7	796
ALBI On 08/05/2014 Index Future			444.65300	444.65300	444.49900	444.49900		0.00		0	35
ALBI On 07/08/2014 Index Future			450.73400	450.73400	450.58100	450.58100		0.00		0	0
<b>Total ALBI Future</b>								<b>30,722,510.00</b>		<b>7</b>	<b>831</b>
<b>Total For ALBI</b>								<b>30,722,510.00</b>		<b>7</b>	<b>831</b>
IGOV On 06/02/2014 Index Future			200.85600	200.85600	200.62600	200.62600		4,017,120.00		2	1,334
IGOV On 08/05/2014 Index Future			203.51600	203.51600	203.28500	203.28500		0.00		0	7
<b>Total IGOV Future</b>								<b>4,017,120.00</b>		<b>2</b>	<b>1,341</b>
<b>Total For IGOV</b>								<b>4,017,120.00</b>		<b>2</b>	<b>1,341</b>
ILBI On 06/02/2014 Index Future			543.50200	543.50200	541.95200	541.95200		0.00		0	190
<b>Total ILBI Future</b>								<b>0.00</b>		<b>0</b>	<b>190</b>
<b>Total For ILBI</b>								<b>0.00</b>		<b>0</b>	<b>190</b>
<b>Total for Index</b>								<b>34,739,630.00</b>		<b>9</b>	<b>2,363</b>
JIBAR f On 18/12/2013 Jibar Future			5.22000	94.78000	5.22000	94.78000		0.00		0	1,500
JIBAR f On 15/01/2014 Jibar Future			5.21000	94.79000	5.21000	94.79000		0.00		0	1,000
JIBAR f On 19/02/2014 Jibar Future			5.28000	94.72000	5.28000	94.72000		0.00		0	0
JIBAR f On 19/03/2014 Jibar Future			5.32000	94.68000	5.32000	94.68000		0.00		0	0
JIBAR f On 16/04/2014 Jibar Future			5.42000	94.58000	5.42000	94.58000		0.00		0	0
JIBAR f On 21/05/2014 Jibar Future			5.51000	94.49000	5.51000	94.49000		0.00		0	0
JIBAR f On 18/06/2014 Jibar Future			5.65000	94.35000	5.65000	94.35000		0.00		10,000	1,000
JIBAR f On 17/09/2014 Jibar Future			5.96000	94.04000	5.97000	94.03000		0.00		0	1,000
JIBAR f On 17/12/2014 Jibar Future			6.36000	93.64000	6.36000	93.64000		0.00		0	0
JIBAR f On 18/03/2015 Jibar Future			6.66000	93.34000	6.67000	93.33000		0.00		0	150
JIBAR f On 17/06/2015 Jibar Future			6.96000	93.04000	6.98000	93.02000		0.00		1,000	3,200
JIBAR f On 16/09/2015 Jibar Future			7.25000	92.75000	7.26000	92.74000		0.00		0	0
<b>Total Jibar Future</b>								<b>0.00</b>		<b>11,000</b>	<b>7,850</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>11,000</b>	<b>7,850</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>11,000</b>	<b>7,850</b>
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00		0.00	0	0
<b>Total J201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For J201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>										<b>144,610,965.31</b>	<b>11,988</b>	<b>375,145</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.20893				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			6.67500	105.05168	6.67500	105.03263				0.00	0	0
<b>Total AA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	99.89786				0.00	0	60,000,000
<b>Total AA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For AA04</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
AA05 On 22/03/2019 Spot Bond			8.37000	105.97102	8.37000	105.94701				0.00	0	4,000,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.40885				0.00	0	0
<b>Total AB010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.51538				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			9.23500	96.95307	9.23500	96.92890				0.00	0	0
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB06 On 27/03/2015 Spot Bond			6.97500	103.16614	6.97500	103.14660				0.00	0	470,000,000
<b>Total AB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
<b>Total For AB06</b>										<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
AB07 On 07/03/2014 Spot Bond			5.43000	103.18728	5.43000	103.17211				0.00	0	1,010,000,000
<b>Total AB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
<b>Total For AB07</b>										<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.85047				0.00	0	60,000,000

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 AB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For AB08</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
AB09 On 03/05/2017 Spot Bond			8.52500	106.31368	8.52500	106.28916				0.00	0	500,000,000
<b>Total AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABCPI2 On 20/09/2014 Spot Bond			0.84000	135.97723	0.84000	135.95312				0.00	0	0
<b>Total ABCPI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			2.39500	127.55812	2.39500	259.75497				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	100.41697				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>
ABFN05 On 17/03/2014 Spot Bond				100.00000	0.00000	100.17760				0.00	0	0
<b>Total ABFN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.52721				0.00	0	60,000,000
<b>Total ABFN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For ABFN06</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	99.99987				0.00	0	50,000,000
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	99.99984				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	100.83829				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>
ABL10A On 15/03/2015 Spot Bond			7.43500	107.69296	7.43500	107.67126				0.00	0	370,000,000
<b>Total ABL10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
<b>Total For ABL10A</b>										<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	100.75098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABL10B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11A On 29/09/2014 Spot Bond			6.68000	104.18675	6.68000	104.16783				0.00	0	0
<b>Total ABL11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	102.29737				0.00	0	0
<b>Total ABL11B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	100.63016				0.00	0	0
<b>Total ABL12B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL12B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	101.40318				0.00	0	0
<b>Total ABL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	101.35313				0.00	0	0
<b>Total ABL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	101.47344				0.00	0	0
<b>Total ABL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	99.81205				0.00	0	0
<b>Total ABL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	99.87587				0.00	0	0
<b>Total ABL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	99.78936				0.00	0	0
<b>Total ABL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	99.75841				0.00	0	0
<b>Total ABL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLC09 On 19/02/2014 Spot Bond				100.00000	0.00000	100.44298				0.00	0	0
<b>Total ABLC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLC10 On 19/02/2014 Spot Bond				100.00000	0.00000	101.92888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABLC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI02 On 08/05/2014 Spot Bond			5.29000	130.63224	5.29000	130.59355				0.00	0	0
<b>Total ABLI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI03 On 15/03/2015 Spot Bond			3.09500	126.06164	3.09500	126.03151				0.00	0	0
<b>Total ABLI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI04 On 11/10/2016 Spot Bond			2.79000	117.34549	2.79000	117.31846				0.00	0	0
<b>Total ABLI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI05 On 18/02/2018 Spot Bond			4.44000	101.12756	4.44000	101.09990				0.00	0	120,000,000
<b>Total ABLI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For ABLI05</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
ABLI06 On 19/07/2020 Spot Bond			5.92500	102.70565	5.92500	103.21213				0.00	0	0
<b>Total ABLI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2/ On 13/07/2016 Spot Bond			10.92500	116.64838	10.92500	116.61466				0.00	0	0
<b>Total ABLS2A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	102.00239				0.00	0	0
<b>Total ABLS2B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.95415				0.00	0	0
<b>Total ABLS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	102.06163				0.00	0	0
<b>Total ABLS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	102.16607				0.00	0	0
<b>Total ABLS5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS1 On 29/06/2019 Spot Bond			4.09000	112.60827	4.09000	112.57845				0.00	0	0
<b>Total ABLS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN03/ On 12/03/2015 Spot Bond			100.00000	37.50703	100.00000	37.41414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.13500	163.42231	2.13500	163.38757				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	154.26074	2.76000	154.22535				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			2.16500	165.08446	2.16500	165.04927				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			2.11500	168.54260	2.11500	168.50687				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			7.92125	73.07395	7.92125	73.04526				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			7.92125	73.07395	7.92125	73.04526				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	90.15000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	99.89105				0.00	0	0
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	91.23000				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	90.10000				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	90.62000				0.00	0	0
<b>Total ABN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	86.70000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	86.17000				0.00	0	0
<b>Total ABN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.22517				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.12249				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	85.69000				0.00	0	0
<b>Total ABN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN50 On 21/12/2014 Spot Bond			6.22000	102.36528	6.22000	102.34815				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	86.75000				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	90.09000				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	87.21000				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	101.40073				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			6.96500	114.01585	6.96500	113.99429				0.00	0	0
<b>Total ABN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.18166				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	81.91000				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	84.43000				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			2.78500	93.29720	2.78500	100.76467				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			2.81000	98.10549	2.81000	145.56746				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			2.71500	111.37619	2.71500	192.04608				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	83.13000				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			9.46500	91.16311	9.46500	91.90827				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	92.16000				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	101.50000				0.00	0	0
<b>Total ABN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	107.31801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	88.65000				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	92.85000				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	98.03000				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			9.68000	105.96088	9.68000	105.88286				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	99.00000				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			9.62500	106.32485	9.62500	106.30329				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			8.79500	90.61808	8.79500	90.59666				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	102.70000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	103.69000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.72000	105.55625	9.72000	105.57858				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	90.81000				0.00	0	0
<b>Total ABN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.11516				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>
ABS10 On 17/03/2018 Spot Bond			8.22500	108.31762	8.22500	108.29350				0.00	0	70,000,000
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
ABS5 On 01/05/2015 Spot Bond			6.62500	103.22462	6.62500	103.20603				0.00	0	520,000,000
<b>Total ABS5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,000</b>
<b>Total For ABS5</b>										<b>0.00</b>	<b>0</b>	<b>520,000,000</b>
ABS6 On 01/06/2020 Spot Bond			8.79500	97.49234	8.79500	97.46928				0.00	0	228,682,800
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>228,682,800</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>228,682,800</b>
ABS7 On 11/09/2026 Spot Bond			9.88000	94.62765	9.88000	94.60244				0.00	0	0
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS9 On 17/03/2016 Spot Bond			7.32500	106.52540	7.32500	106.50423				0.00	0	0
<b>Total ABS9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 11/06/2014 Spot Bond			1.54000	128.05109	1.54000	128.02598				0.00	0	0
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			2.20500	129.51125	2.20500	263.73362				0.00	0	29,700,000
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,700,000</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>29,700,000</b>
ABS13 On 31/01/2017 Spot Bond			0.78000	124.67758	0.78000	127.43600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.07500	124.47052	2.07500	126.94407				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>
ACL01L On 30/06/2015 Spot Bond			100.00000	35.54698	100.00000	35.46087				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>
ACL02E On 15/09/2015 Spot Bond			11.12500	107.12610	11.12500	107.09407				0.00	0	0
<b>Total ACL028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.67795				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	2.80098	100.00000	2.79412				0.00	0	0
<b>Total ACL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.69616				0.00	0	0
<b>Total ACL033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.95383				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	16.69514	100.00000	16.65425				0.00	0	0
<b>Total ACL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04Z On 20/08/2015 Spot Bond				100.00000	0.00000	100.65974				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	60.32022	11.00000	60.30298				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04L On 20/06/2016 Spot Bond			100.00000	10.68489	100.00000	10.65872				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>
ACL06E On 22/02/2014 Spot Bond				100.00000	0.00000	100.48738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL070 On 31/12/2013 Spot Bond				100.00000	0.00000	101.52870				0.00	0	0
<b>Total ACL070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	99.93932				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	99.93257				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	99.94233				0.00	0	0
<b>Total ACL078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	99.94030				0.00	0	0
<b>Total ACL080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	99.93940				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	102.95571				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.95571				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.97454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 20/12/2015 Spot Bond				100.00000	0.00000	99.94399				0.00	0	0
<b>Total ACL085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	102.97454				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	102.93689				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	86.30385				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	99.94506				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 20/12/2013 Spot Bond				100.00000	0.00000	99.95785				0.00	0	0
<b>Total ACL091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL091 On 26/12/2015 Spot Bond				100.00000	0.00000	99.81459				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 20/12/2013 Spot Bond				100.00000	0.00000	99.94611				0.00	0	0
<b>Total ACL093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	99.94157				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	99.93931				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	99.93848				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	99.94012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 20/12/2013 Spot Bond				100.00000	0.00000	99.95015				0.00	0	0
<b>Total ACL099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	99.94400				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			9.25000	105.87075	9.25000	103.34604				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>
ACL114 On 20/03/2014 Spot Bond				100.00000	0.00000	99.94901				0.00	0	0
<b>Total ACL114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL115 On 31/01/2014 Spot Bond			7.21500	103.61877	7.21500	103.59847				0.00	0	0
<b>Total ACL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL116 On 31/01/2014 Spot Bond				100.00000	0.00000	100.87288				0.00	0	0
<b>Total ACL116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.00851				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	101.73303				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>
ACL123 On 27/01/2014 Spot Bond				100.00000	0.00000	100.94336				0.00	0	0
<b>Total ACL123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	79.76041				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	157.81649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	157.85578				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>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	99.94229				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>
ACL129 On 18/08/2014 Spot Bond				100.00000	0.00000	100.52881				0.00	0	0
<b>Total ACL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.52881				0.00	0	0
<b>Total ACL131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL131 On 27/01/2014 Spot Bond				100.00000	0.00000	100.94336				0.00	0	0
<b>Total ACL132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL132 On 26/08/2014 Spot Bond				100.00000	0.00000	100.38806				0.00	0	0
<b>Total ACL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL133 On 20/09/2014 Spot Bond				100.00000	0.00000	99.94430				0.00	0	0
<b>Total ACL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	99.94479				0.00	0	0
<b>Total ACL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL135 On 20/09/2021 Spot Bond				100.00000	0.00000	101.04567				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>
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	100.29286				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>
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	101.04613				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>
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	103.50144				0.00	0	0



Contract Details	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	103.61762				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.02183				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	102.25254				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	99.83888				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	99.94206				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>
ACL146 On 20/03/2014 Spot Bond				100.00000	0.00000	99.95206				0.00	0	0
<b>Total ACL149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL150 On 20/03/2014 Spot Bond				100.00000	0.00000	99.95295				0.00	0	0
<b>Total ACL150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	99.94354				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>
ACL152 On 08/02/2014 Spot Bond				100.00000	0.00000	100.66038				0.00	0	0
<b>Total ACL152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	99.95006				0.00	0	0
<b>Total ACL153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	99.95142				0.00	0	0
<b>Total ACL154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	99.94370				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	99.94653				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>
ACL15€ On 20/03/2015 Spot Bond				100.00000	0.00000	99.94982				0.00	0	0
<b>Total ACL158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15€ On 20/03/2015 Spot Bond				100.00000	0.00000	99.94893				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	102.48323	10.23000	102.45499				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	99.94787				0.00	12,200,000,000	12,200,000,000
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>12,200,000,000</b>	<b>12,200,000,000</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>12,200,000,000</b>	<b>12,200,000,000</b>
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94941				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>
ACL164 On 20/06/2014 Spot Bond				100.00000	0.00000	99.92807				0.00	0	0
<b>Total ACL164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	112.03779				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>
ACL16€ On 20/03/2014 Spot Bond				100.00000	0.00000	99.94835				0.00	0	0
<b>Total ACL166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.31000	102.02171	9.31000	101.99635				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>
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	99.94388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond			1.75000	109.70935	1.75000	109.81039				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94901				0.00	0	0
<b>Total ACL170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	99.94867				0.00	0	0
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	99.94113				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	99.93908				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	99.94319				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>
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	99.93949				0.00	0	0
<b>Total ACL178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	99.94154				0.00	0	0
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93702				0.00	0	0
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.17660				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	99.93867				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.36367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.93949				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	99.94523				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	99.94163				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	99.94057				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	99.94926				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	99.94806				0.00	0	0
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	99.94041				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	99.93719				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	99.93251				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	99.94072				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	99.93317				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	99.93292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.93251				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	90.11745				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	99.93580				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	99.93580				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	115.79779				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	116.62459				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	99.94483				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	99.94539				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.45884				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	99.94384				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.94360				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	99.94113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	99.94475				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	99.94482				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	99.93981				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.83185				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.94937				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 25/02/2014 Spot Bond				100.00000	0.00000	100.26887				0.00	0	0
<b>Total ADCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER011 On 18/11/2016 Spot Bond			100.00000	9.23828	100.00000	9.21590				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.45604				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.50817				0.00	0	0
<b>Total AHF1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	100.54283				0.00	0	0
<b>Total AHF1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.09232				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.21483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AHF2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.37804			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	101.05207			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			7.86000	98.38586	7.86000	98.36503			0.00	0	560,000,000
<b>Total AHF3A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>560,000,000</b>
<b>Total For AHF3A2</b>									<b>0.00</b>	<b>0</b>	<b>560,000,000</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.39409			0.00	0	0
<b>Total AHF3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.64448			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			8.29000	103.41889	8.29000	103.39570			0.00	0	120,000,000
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
AIR02 On 30/04/2023 Spot Bond			9.32000	116.07896	9.32000	116.04991			0.00	0	0
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02U On 05/10/2014 Spot Bond			100.00000	66.82802	100.00000	66.66612			0.00	0	0
<b>Total AIR02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			7.04500	110.70423	7.04500	110.68306		16,344,400,000,000.00	2,320,000,000	3,392,500,000	
<b>Total AIR03 SPOT</b>								<b>16,344,400,000,000.00</b>	<b>2,320,000,000</b>	<b>3,392,500,000</b>	
<b>Total For AIR03</b>								<b>16,344,400,000,000.00</b>	<b>2,320,000,000</b>	<b>3,392,500,000</b>	
AIR03U On 26/10/2014 Spot Bond			100.00000	63.65032	100.00000	63.49612		0.00	0	0	
<b>Total AIR03U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR03U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIR04U On 26/10/2029 Spot Bond			100.00000	13.04279	100.00000	13.01377		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>	
AIRL01 On 30/04/2028 Spot Bond			3.06000	150.54116	3.06000	150.50537		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
AIRL02 On 18/02/2014 Spot Bond			4.79000	101.92073	4.79000	130.62544				0.00	0	0
<b>Total AIRL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.11273				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>
ANG06 On 06/06/2014 Spot Bond				100.00000	0.00000	100.12909				0.00	0	0
<b>Total ANG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG07 On 11/04/2014 Spot Bond				100.00000	0.00000	101.09072				0.00	0	0
<b>Total ANG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	101.08940				0.00	0	0
<b>Total ANG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG09 On 30/01/2014 Spot Bond				100.00000	0.00000	100.98059				0.00	0	0
<b>Total ANG09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 04/03/2014 Spot Bond				100.00000	0.00000	100.19981				0.00	0	0
<b>Total ASN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.08050				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 20/12/2014 Spot Bond				100.00000	0.00000	99.94893				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>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.47894				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			8.78000	105.99116	8.78000	105.96615				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.07287				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.92394				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>
BAW14 On 01/01/2014 Spot Bond			100.00000	97.87225	100.00000	97.61469				0.00	0	0
<b>Total BAW14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.80330				0.00	0	0
<b>Total BAW15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.21739				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	100.22433				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			9.41000	106.13415	9.41000	101.06250				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW2 On 02/10/2015 Spot Bond			6.92500	110.29919	6.92500	110.27857				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>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.61622				0.00	0	0
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.46067				0.00	0	0
<b>Total BAW6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW7 On 02/10/2014 Spot Bond			6.66000	103.39406	6.66000	103.37545				0.00	0	0
<b>Total BAW7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			8.67500	106.08851	8.67500	106.06376				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>
BAW9 On 03/02/2014 Spot Bond				100.00000	0.00000	100.78615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA01 On 31/03/2016 Spot Bond			10.83459	105.78500	10.83459	104.57910				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			10.72198	103.51988	10.72198	103.10624				0.00	0	0
<b>Total BAYA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA05 On 30/09/2015 Spot Bond			10.77577	103.39583	10.77577	103.03135				0.00	0	0
<b>Total BAYA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	102.11439				0.00	0	0
<b>Total BAYA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA07 On 31/12/2015 Spot Bond			10.83201	103.38701	10.83201	102.93755				0.00	0	0
<b>Total BAYA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2017 Spot Bond			11.89392	102.16266	11.89392	102.14889				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	102.16766				0.00	0	0
<b>Total BAYA09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	102.16766				0.00	0	0
<b>Total BAYA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	102.16773				0.00	0	0
<b>Total BAYA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA12 On 31/03/2016 Spot Bond			11.08459	102.21465	11.08459	102.25950				0.00	0	0
<b>Total BAYA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA13 On 31/03/2016 Spot Bond			11.00148	104.51112	11.00148	102.99699				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/09/2015 Spot Bond			10.72198	103.51988	10.72198	103.10624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.95400	103.73064	10.95400	103.15990				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			10.17981	96.89690	10.17981	102.48088				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	102.05052				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	102.03719				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	102.03719				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 30/09/2014 Spot Bond				100.00000	0.00000	101.92050				0.00	0	0
<b>Total BAYA20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.97946				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/06/2017 Spot Bond			10.40726	102.55279	10.40726	102.41255				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			11.45000	101.34130	11.45000	101.31022				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	99.41706				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/09/2017 Spot Bond			11.37500	67.26491	11.37500	98.66308				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.97945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.84826				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond			12.22500	78.26325	12.22500	101.96351				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	102.00537				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA31 On 31/03/2018 Spot Bond			11.18000	64.29723	11.18000	101.24913				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	101.94172				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	101.99476				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	101.99476				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	99.82515				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	101.91626				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 31/03/2014 Spot Bond				100.00000	0.00000	101.44259				0.00	300,000,000	100,000,000
<b>Total BAYA38 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For BAYA38</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	102.00763				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 30/09/2014 Spot Bond				100.00000	0.00000	101.27294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	99.97947				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	102.00763				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>
BAYB02 On 31/03/2016 Spot Bond			13.83459	106.32842	13.83459	105.18886				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			15.18025	103.71945	15.18025	103.70331				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			14.07929	103.41443	14.07929	103.26129				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	102.68344				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	102.68344				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	102.68344				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	102.78923				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>
BAYC1U On 31/12/2016 Spot Bond			100.00000	12.19519	100.00000	12.17205				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	22.63734	100.00000	22.58251				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2U On 30/06/2035 Spot Bond			100.00000	20.60253	100.00000	20.55261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.71761	100.00000	12.68681				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.71761	100.00000	12.68681				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.37619	100.00000	15.33894				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.32321	100.00000	13.29093				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>
BCJ01L On 15/04/2014 Spot Bond			100.00000	79.95238	100.00000	79.78719				0.00	0	0
<b>Total BCJ01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ02 On 17/04/2014 Spot Bond				100.00000	0.00000	100.94814				0.00	0	0
<b>Total BCJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP1 On 30/09/2014 Spot Bond				100.00000	0.00000	102.16782				0.00	0	0
<b>Total BCP1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP2 On 30/09/2015 Spot Bond				100.00000	0.00000	102.22104				0.00	5,000,000,000	5,000,000,000
<b>Total BCP2 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For BCP2</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
BCP76I On 24/01/2014 Spot Bond			100.00000	90.79602	100.00000	90.57072				0.00	0	0
<b>Total BCP76U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP76U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP77I On 15/02/2014 Spot Bond			100.00000	86.08491	100.00000	85.88235				0.00	0	0
<b>Total BCP77U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP77U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP78I On 06/03/2014 Spot Bond			100.00000	82.39278	100.00000	82.20721				0.00	0	0
<b>Total BCP78U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP78U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.10500	105.23084	2.10500	172.20383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BD0202 On 28/04/2028 Spot Bond			8.24000	96.77632	8.24000	140.75683				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>
BD0205 On 02/03/2028 Spot Bond			8.24000	98.11519	8.24000	141.08570				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			8.62500	97.23216	8.62500	97.20960				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>
BD310A On 08/05/2014 Spot Bond				100.00000	0.00000	100.87957				0.00	0	0
<b>Total BD310A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD310C On 18/02/2014 Spot Bond				100.00000	0.00000	100.56483				0.00	0	0
<b>Total BD310C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD310C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311A On 08/02/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BD311A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.15915				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	99.94721				0.00	0	0
<b>Total BD311F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD32AU On 08/05/2014 Spot Bond			100.00000	87.61905	100.00000	87.41093				0.00	0	0
<b>Total BD32AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD32AU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			7.87000	98.91592	7.87000	98.89483				0.00	0	300,000,000
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.96374				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	101.02998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.05326				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	101.13083				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.20836				0.00	0	0
<b>Total BG22C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.42501				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	9.88747	100.00000	9.86352				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	100.82643				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	100.87207				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	100.89163				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	100.89814				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	100.97632				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.08047				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	9.67398	100.00000	9.65054				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BG32DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	9.67398	100.00000	9.65054			0.00	0	0
<b>Total BG32YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00011			0.00	0	0
<b>Total BG42A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00017			0.00	0	0
<b>Total BG42A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00018			0.00	0	0
<b>Total BG42A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			8.22500	103.86987	8.22500	103.84674			0.00	0	0
<b>Total BG42A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.00023			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	100.00022			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	5.53860	100.00000	5.52489			0.00	0	0
<b>Total BG42DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	5.53860	100.00000	5.52489			0.00	0	0
<b>Total BG42YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			6.00500	106.26878	6.00500	106.25170		1,801,500,000,000.00	300,000,000	100,000,000	
<b>Total BID01 SPOT</b>								<b>1,801,500,000,000.00</b>	<b>300,000,000</b>	<b>100,000,000</b>	
<b>Total For BID01</b>								<b>1,801,500,000,000.00</b>	<b>300,000,000</b>	<b>100,000,000</b>	
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.88006			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>
BIDC33 On 03/02/2014 Spot Bond				100.00000	0.00000	99.28056			0.00	600,000,000	200,000,000

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 B IDC33 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For B IDC33</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
B IDC34 On 05/03/2014 Spot Bond				100.00000	0.00000	98.81494				0.00	0	0
<b>Total B IDC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For B IDC34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
B IDC35 On 17/04/2014 Spot Bond				100.00000	0.00000	98.17564				0.00	300,000,000	100,000,000
<b>Total B IDC35 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For B IDC35</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.40983				0.00	0	0
<b>Total BLG1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.48358				0.00	0	0
<b>Total BLG1A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.40170				0.00	0	0
<b>Total BLG1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.42471				0.00	0	0
<b>Total BLG1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.46648				0.00	0	0
<b>Total BLG1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.63957				0.00	0	0
<b>Total BLG1E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.93050				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>
BSR09 On 20/12/2013 Spot Bond				100.00000	0.00000	99.94409				0.00	0	0
<b>Total BSR09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11 On 19/06/2015 Spot Bond			100.00000		100.00000	100.00000				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>
BUS01 On 30/09/2016 Spot Bond			100.00000	15.66314	100.00000	15.62520				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	100.53671				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL06 On 02/11/2014 Spot Bond			6.48000	107.08053	6.48000	107.06166			7,776,000,000,000.00	1,200,000,000	400,000,000	
<b>Total CBL06 SPOT</b>									<b>7,776,000,000,000.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>	
<b>Total For CBL06</b>									<b>7,776,000,000,000.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>	
CBL08 On 02/11/2016 Spot Bond			9.32500	113.55770	9.32500	113.52911			0.00	0	20,000,000	
<b>Total CBL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
<b>Total For CBL08</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.36854			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>	
CBL10 On 06/05/2014 Spot Bond				100.00000	0.00000	101.31077			0.00	0	0	
<b>Total CBL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL11 On 06/05/2016 Spot Bond			9.02500	104.34356	9.02500	104.31812			0.00	0	690,000,000	
<b>Total CBL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>690,000,000</b>	
<b>Total For CBL11</b>									<b>0.00</b>	<b>0</b>	<b>690,000,000</b>	
CBL12 On 06/09/2018 Spot Bond			11.09000	104.01064	11.09000	103.97964			0.00	0	0	
<b>Total CBL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.20855			0.00	0	0	
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL14 On 01/02/2019 Spot Bond			11.34000	105.13240	11.34000	105.10090			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	100.78733			0.00	0	0	
<b>Total CBL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL16 On 18/05/2017 Spot Bond			9.21500	101.41467	9.21500	101.38944			0.00	0	90,000,000	
<b>Total CBL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>	
<b>Total For CBL16</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.58042			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			11.78000	100.55714	11.78000	100.52587				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	100.81430				0.00	0	0
<b>Total CBL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	99.99993				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	100.74294				0.00	0	0
<b>Total CBL21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			10.12000	93.48327	10.12000	93.45777				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			10.07000	121.18590	10.07000	114.87848				0.00	0	250,000,000
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
CCT02 On 12/06/2024 Spot Bond			9.92000	111.08142	9.92000	111.05188				0.00	0	0
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			9.26000	115.96723	9.26000	115.93824				0.00	0	3,000,000,000
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.22826				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			11.57500	103.58168	11.57500	103.54949				0.00	0	0
<b>Total CGR11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	100.74453				0.00	0	0
<b>Total CGR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	99.74489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	102.00762				0.00	0	0
<b>Total CGR7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.31048				0.00	0	0
<b>Total CGR8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.25507				0.00	140,500,200	70,250,100
<b>Total CIG01 SPOT</b>										<b>0.00</b>	<b>140,500,200</b>	<b>70,250,100</b>
<b>Total For CIG01</b>										<b>0.00</b>	<b>140,500,200</b>	<b>70,250,100</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.32618				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>
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.92777				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>
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.91763				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>
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.97120				0.00	0	0
<b>Total CLN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/03/2014 Spot Bond				100.00000	0.00000	99.92821				0.00	0	0
<b>Total CLN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond				100.00000	0.00000	99.93804				0.00	0	0
<b>Total CLN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 20/12/2013 Spot Bond				100.00000	0.00000	99.93804				0.00	0	0
<b>Total CLN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 14/02/2015 Spot Bond				100.00000	0.00000	100.70327				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>
CLN16 On 30/04/2014 Spot Bond			100.00000	92.07257	100.00000	91.84963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN167 On 30/04/2014 Spot Bond			100.00000	92.07257	100.00000	91.84963				0.00	0	0
<b>Total CLN168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN168 On 30/04/2014 Spot Bond			100.00000	92.07257	100.00000	91.84963				0.00	0	0
<b>Total CLN169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN169 On 20/12/2015 Spot Bond				100.00000	0.00000	99.94236				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>
CLN170 On 30/04/2014 Spot Bond			100.00000	92.07257	100.00000	91.84963				0.00	0	0
<b>Total CLN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN172 On 20/03/2016 Spot Bond				100.00000	0.00000	101.29801				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>
CLN179 On 15/06/2016 Spot Bond				100.00000	0.00000	100.00029				0.00	0	0
<b>Total CLN183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN183 On 01/07/2021 Spot Bond			10.11000	104.66156	10.11000	104.63351				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>
CLN184 On 15/06/2016 Spot Bond				100.00000	0.00000	100.00029				0.00	0	0
<b>Total CLN185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN185 On 06/07/2016 Spot Bond				100.00000	0.00000	101.31581				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN187 On 20/06/2014 Spot Bond				100.00000	0.00000	103.29879				0.00	0	0
<b>Total CLN188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN188 On 23/08/2016 Spot Bond			2.76000	100.87531	2.76000	114.77238				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	105.86351				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 29/08/2021 Spot Bond			3.14000	111.76000	3.14000	114.74099				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 31/08/2016 Spot Bond			8.25000	102.46412	8.25000	102.44124				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN194 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN195 On 15/06/2016 Spot Bond				100.00000	0.00000	100.00029				0.00	0	0
<b>Total CLN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	100.00029				0.00	0	0
<b>Total CLN197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN197 On 13/09/2021 Spot Bond			3.10000	119.80342	3.10000	114.33978				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2016 Spot Bond			2.40000	119.58424	2.40000	114.13277				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	99.91529				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN200 On 20/12/2013 Spot Bond				100.00000	0.00000	99.92067				0.00	0	0
<b>Total CLN211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN211 On 12/10/2014 Spot Bond				100.00000	0.00000	101.11379				0.00	0	0
<b>Total CLN213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	101.12950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN214 On 17/10/2016 Spot Bond			8.02500	102.66360	8.02500	102.64141				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	101.21133				0.00	0	0
<b>Total CLN216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	101.19306				0.00	0	0
<b>Total CLN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	101.07777				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.09226				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond			8.07500	102.80285	8.07500	102.78050				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			8.07500	102.80285	8.07500	102.78050				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 15/06/2014 Spot Bond				100.00000	0.00000	106.63494				0.00	0	0
<b>Total CLN223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN223 On 15/06/2014 Spot Bond				100.00000	0.00000	108.09427				0.00	0	0
<b>Total CLN224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN224 On 09/12/2016 Spot Bond			8.12500	101.65172	8.12500	101.62948				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	99.94074				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	99.93376				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN23( On 17/01/2015 Spot Bond				100.00000	0.00000	101.07353				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>
CLN23( On 17/01/2015 Spot Bond				100.00000	0.00000	101.07353				0.00	0	0
<b>Total CLN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 20/06/2014 Spot Bond			100.17539	69.57651	100.17539	69.40584				0.00	0	0
<b>Total CLN232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 15/06/2016 Spot Bond				100.00000	0.00000	100.00037				0.00	0	0
<b>Total CLN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 14/02/2017 Spot Bond				100.00000	0.00000	100.60695				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 20/03/2017 Spot Bond				100.00000	0.00000	99.93995				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2015 Spot Bond				100.00000	0.00000	100.40149				0.00	0	0
<b>Total CLN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2017 Spot Bond				100.00000	0.00000	100.42937				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2019 Spot Bond			9.35000	102.92235	9.35000	102.89680				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2019 Spot Bond			9.35000	102.92235	9.35000	102.89680				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 25/02/2015 Spot Bond				100.00000	0.00000	100.40092				0.00	0	0
<b>Total CLN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 25/02/2015 Spot Bond				100.00000	0.00000	100.40211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	90.64309				0.00	0	0
<b>Total CLN246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	100.67802				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	100.00010				0.00	0	0
<b>Total CLN248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	100.66445				0.00	0	0
<b>Total CLN249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	99.83043				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	99.83043				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	99.83043				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	99.83043				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	99.83043				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	99.82560				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	99.81739				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	99.81739				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	99.81739				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	99.81739				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	99.81739				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	99.81604				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			9.11000	104.40705	9.11000	104.38136				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 20/06/2014 Spot Bond				100.00000	0.00000	99.92999				0.00	0	0
<b>Total CLN263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN263 On 18/08/2014 Spot Bond				100.00000	0.00000	100.50188				0.00	0	0
<b>Total CLN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN264 On 16/03/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN266 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN266</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN266 On 16/03/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN267</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN267 On 30/04/2017 Spot Bond				100.00000	0.00000	100.88969				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	99.93149				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 24/02/2017 Spot Bond				100.00000	0.00000	100.62121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	99.91938				0.00	0	0
<b>Total CLN271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN271 On 20/06/2017 Spot Bond				100.00000	0.00000	99.94195				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	99.94236				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	99.94526				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	100.46057				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 24/05/2017 Spot Bond				100.00000	0.00000	100.49083				0.00	3,000,000,000	3,000,000,000
<b>Total CLN276 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For CLN276</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	100.49014				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	99.94542				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	104.18799				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	100.15599				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	99.89755				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	99.83076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.94401				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 20/06/2017 Spot Bond				100.00000	0.00000	99.93457				0.00	0	0
<b>Total CLN284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93457				0.00	0	0
<b>Total CLN285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93457				0.00	0	0
<b>Total CLN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93457				0.00	0	0
<b>Total CLN287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN287 On 10/08/2017 Spot Bond				100.00000	0.00000	100.69314				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	100.29172				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.08484				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	99.78654				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	99.78922				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	101.70981				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	99.78922				0.00	0	0

Contract Details	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	101.55627				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	99.93612				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	101.70984				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	101.70984				0.00	0	230,000,000
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.70880				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	120.46814				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	101.61048				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	121.29494				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	119.86679				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	120.71539				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	117.11928				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	117.55343				0.00	0	0

Contract Details	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 20/03/2018 Spot Bond				100.00000	0.00000	120.92091				0.00	0	0
<b>Total CLN312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN312</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN312 On 14/11/2022 Spot Bond				100.00000	0.00000	100.70225				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			10.74500	95.40357	10.74500	94.05066				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			11.26500	94.84607	11.26500	95.62233				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	101.62380				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	99.93152				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	100.68462				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	101.04095				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	101.00347				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	102.77629	8.80500	101.12502				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	99.94072				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	101.05261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	114.34791				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	99.93768				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	99.93646				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	99.93169				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	99.93580				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	99.90789				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	99.90789				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	99.90789				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	99.93271				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 21/06/2014 Spot Bond				100.00000	0.00000	99.90395				0.00	0	0
<b>Total CLN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN333 On 19/07/2014 Spot Bond				100.00000	0.00000	100.92930				0.00	0	0
<b>Total CLN334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	101.62380				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	103.72486				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	103.81941				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 23/06/2014 Spot Bond				100.00000	0.00000	99.89381				0.00	0	0
<b>Total CLN338 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN338</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN338 On 28/07/2017 Spot Bond				100.00000	0.00000	100.98730				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	99.91963				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.63443				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	99.91233				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	99.92594				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	99.94482				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	99.93399				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.97652				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.67454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN347 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN347 On 23/06/2014 Spot Bond				100.00000	0.00000	99.89463				0.00	0	0
<b>Total CLN348 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN348</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	101.21736				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.92250				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 24/02/2017 Spot Bond				100.00000	0.00000	100.53989				0.00	0	0
<b>Total CLN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	100.83459				0.00	0	0
<b>Total CLN352 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN352</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN352 On 28/05/2019 Spot Bond				100.00000	0.00000	100.53438				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.23901				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 24/05/2017 Spot Bond			100.00000	18.00592	100.00000	17.83805			300,000,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total CLN355 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For CLN355</b>									<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
CLN42 On 18/04/2028 Spot Bond			7.01000	37.25083	7.01000	37.86377			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	143.73031			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			8.62500	97.23216	8.62500	129.86283			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.24000	32.07961	8.24000	140.75683				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.24000	32.47875	8.24000	141.08570				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	87.11499				0.00	0	0
<b>Total CLNF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	87.00482				0.00	0	0
<b>Total CLNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.38864				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.38864				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	99.93989				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	99.94448				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	99.94363				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93949				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	101.04095				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	99.94556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.45421				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>
COJ02 On 15/09/2016 Spot Bond			8.57500	111.02857	8.57500	107.50025				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			8.67500	101.49724	8.67500	101.47356				0.00	0	710,000,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,000,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>710,000,000</b>
COJ05 On 05/06/2023 Spot Bond			10.03000	113.52283	10.03000	113.49231				0.00	0	0
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ06 On 09/12/2015 Spot Bond			7.92500	105.45228	7.92500	105.42977				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			9.62000	108.49318	9.62000	108.46502				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>
COT01 On 03/04/2023 Spot Bond			10.05500	96.25401	10.05500	96.22807				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			10.97000	96.60305	10.97000	96.57471				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			10.97000	89.50168	10.97000	89.47542				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.33285				0.00	0	0
<b>Total CPL002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.35876				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>
CPL004 On 01/03/2015 Spot Bond				100.00000	0.00000	100.27787				0.00	0	0

Contract Details	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	100.82202				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>
CPL018 On 07/04/2014 Spot Bond				100.00000	0.00000	101.30593				0.00	0	0
<b>Total CPL018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL019 On 17/04/2014 Spot Bond				100.00000	0.00000	100.89716				0.00	0	0
<b>Total CPL019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			12.48000	91.47406	12.48000	95.01841				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	10.37438	100.00000	10.34127				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.81383				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			7.95000	98.70888	7.95000	97.97974				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>
DENG4 On 25/02/2014 Spot Bond				100.00000	0.00000	100.72681				0.00	0	0
<b>Total DENG48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 03/03/2014 Spot Bond				100.00000	0.00000	98.90216				0.00	0	0
<b>Total DENG49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.14649				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>
DLTC01 On 30/01/2014 Spot Bond				100.00000	0.00000	102.44181				0.00	0	0
<b>Total DLTC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL001 On 15/07/2018 Spot Bond				100.00000	0.00000	99.09718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	99.91979				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>
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	101.98410				0.00	0	0
<b>Total DRD03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.08637				0.00	0	0
<b>Total DRD04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			6.80500	118.61703	6.80500	118.59522				0.00	0	660,000,000
<b>Total DV21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For DV21</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
DV22 On 07/02/2020 Spot Bond			8.25000	109.08635	8.25000	109.06239				0.00	0	4,330,000,000
<b>Total DV22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,330,000,000</b>
<b>Total For DV22</b>										<b>0.00</b>	<b>0</b>	<b>4,330,000,000</b>
DV23 On 27/02/2023 Spot Bond			8.68500	111.25653	8.68500	111.23082				0.00	0	9,569,959,800
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,569,959,800</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>9,569,959,800</b>
DVC00 On 09/06/2014 Spot Bond				100.00000	0.00000	100.12048				0.00	600,000,000	200,000,000
<b>Total DVC001 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For DVC001</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.12119				0.00	0	0
<b>Total DVC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.46085				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>
E170 On 01/08/2020 Spot Bond			7.88000	133.64538	7.88000	133.61731				0.00	0	1,800,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	106.88642				0.00	0	0
<b>Total EDC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			0.10000	105.84247	0.10000	132.77050				0.00	0	2,000,000,000
<b>Total EL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For EL15</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EL28 On 02/05/2028 Spot Bond			2.20000	114.91280	2.24000	114.33756				0.00	0	1,500,000,000
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
EL29 On 19/11/2029 Spot Bond			2.25000	101.96647	2.25000	101.94443				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.33000	101.87679	2.33000	102.12598				0.00	0	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.52000	109.09967	9.52000	109.07209				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			9.37000	109.84751	9.37000	109.81973				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.02000	101.38991	10.02000	101.36253				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.62500	90.06888	10.62500	93.96458				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>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.50653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPFC0 On 20/02/2014 Spot Bond				100.00000	0.00000	101.86783				0.00	0	0
<b>Total EPFC07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC0 On 12/09/2014 Spot Bond				100.00000	0.00000	100.06031				0.00	0	0
<b>Total EPFC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC0 On 06/11/2014 Spot Bond				100.00000	0.00000	100.64189				0.00	900,000,000	300,000,000
<b>Total EPFC09 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>300,000,000</b>
<b>Total For EPFC09</b>										<b>0.00</b>	<b>900,000,000</b>	<b>300,000,000</b>
EPFC1 On 19/11/2014 Spot Bond				100.00000	0.00000	100.42701				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>
EQ185 On 11/06/2014 Spot Bond			100.00000	81.26411	100.00000	81.08108				0.00	0	0
<b>Total EQ185U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ185U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ187 On 21/02/2014 Spot Bond			100.00000	84.88372	100.00000	84.68677				0.00	0	0
<b>Total EQ187U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ187U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ198 On 12/12/2013 Spot Bond			100.00000	68.48772	100.00000	68.48771				0.00	0	0
<b>Total EQ198U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ198U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ199 On 15/01/2014 Spot Bond			100.00000	98.03454	100.00000	97.78572				0.00	0	0
<b>Total EQ199U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ199U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ201 On 13/02/2014 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
<b>Total EQ201U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ201U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ202 On 12/03/2014 Spot Bond			100.00000	85.80101	100.00000	85.61035			500,000,000,000,000.00	25,000,000,000	25,000,000,000	
<b>Total EQ202U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
<b>Total For EQ202U</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
EQS01 On 18/11/2014 Spot Bond			3.00000	127.35867	3.00000	127.32855				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			10.98500	108.62778	10.98500	108.59622				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	104.07465				0.00	0	0
<b>Total EQS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.13660				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	101.45092				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			9.70000	84.71361	9.70000	98.00525				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	101.45192				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.34469				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	100.61171				0.00	0	0
<b>Total ERS3A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	100.56068				0.00	0	0
<b>Total ERS3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.54088				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	100.62348				0.00	0	0
<b>Total ERS3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.59902				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2014 Spot Bond				100.00000	0.00000	100.51745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ERSA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/08/2015 Spot Bond				100.00000	0.00000	100.53323				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	100.49815				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	100.52147				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	100.49348				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	100.51293				0.00	0	0
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			6.45500	104.37861	6.45500	104.36038				0.00	0	240,000,000
<b>Total ES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For ES15</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.49500	107.87920	7.49500	107.85739		74,950,000,000,000.00	10,000,000,000	27,770,000,000		
<b>Total ES18 SPOT</b>								<b>74,950,000,000,000.00</b>	<b>10,000,000,000</b>	<b>27,770,000,000</b>		
<b>Total For ES18</b>								<b>74,950,000,000,000.00</b>	<b>10,000,000,000</b>	<b>27,770,000,000</b>		
ES23 On 25/01/2023 Spot Bond			8.35000	114.32710	8.35000	114.30168		186,205,000,000,000.00	22,300,000,000	48,420,000,000		
<b>Total ES23 SPOT</b>								<b>186,205,000,000,000.00</b>	<b>22,300,000,000</b>	<b>48,420,000,000</b>		
<b>Total For ES23</b>								<b>186,205,000,000,000.00</b>	<b>22,300,000,000</b>	<b>48,420,000,000</b>		
ES26 On 02/04/2026 Spot Bond			8.83500	94.34442	8.83500	94.32201		35,340,000,000,000.00	4,000,000,000	13,031,518,100		
<b>Total ES26 SPOT</b>								<b>35,340,000,000,000.00</b>	<b>4,000,000,000</b>	<b>13,031,518,100</b>		
<b>Total For ES26</b>								<b>35,340,000,000,000.00</b>	<b>4,000,000,000</b>	<b>13,031,518,100</b>		
ES33 On 15/09/2033 Spot Bond			9.68000	82.88939	9.67500	82.90488		0.00	0	48,523,700,000		
<b>Total ES33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>48,523,700,000</b>		
<b>Total For ES33</b>								<b>0.00</b>	<b>0</b>	<b>48,523,700,000</b>		
ES42 On 25/04/2042 Spot Bond			9.87500	88.22121	9.87500	88.19786		59,250,000,000,000.00	6,000,000,000	12,800,000,000		
<b>Total ES42 SPOT</b>								<b>59,250,000,000,000.00</b>	<b>6,000,000,000</b>	<b>12,800,000,000</b>		
<b>Total For ES42</b>								<b>59,250,000,000,000.00</b>	<b>6,000,000,000</b>	<b>12,800,000,000</b>		
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.41172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.11097				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	99.82271				0.00	0	0
<b>Total FIFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.31268				0.00	0	0
<b>Total FIFC07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC08 On 11/03/2014 Spot Bond				100.00000	0.00000	101.52942				0.00	0	0
<b>Total FIFC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	101.16005				0.00	0	0
<b>Total FIFC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	11.44857	100.00000	11.42084				0.00	0	0
<b>Total FR002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	11.14116	100.00000	11.11417				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	100.00000				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	100.00000				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>
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				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>
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FR2A4D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB03 On 15/09/2014 Spot Bond			6.92500	103.79066	6.92500	103.77114				0.00	0	840,000,000

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 FRB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
<b>Total For FRB03</b>										<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
FRB05 On 21/12/2018 Spot Bond			9.18000	101.49684	9.18000	97.22612				0.00	0	70,000,000
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.11323				0.00	0	0
<b>Total FRB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.11316				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.03565				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	101.20836				0.00	0	0
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			10.98000	109.74983	10.98000	103.72479				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	98.31489				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			2.17500	125.21917	2.17500	126.03235				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			2.23500	129.20049	2.23500	263.10057				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			2.49500	97.99718	2.49500	103.66185				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			2.79000	98.33643	2.79000	145.91020				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			2.60500	113.19565	2.60500	195.18395				0.00	0	0

Contract Details	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			7.23500	113.55027	7.23500	113.52798				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			8.02400	58.48053	8.02400	57.76570				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			9.49300	37.34680	9.49300	36.42981				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			9.73000	36.08317	9.73000	35.16185				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>
FRC04 On 03/06/2014 Spot Bond				100.00000	0.00000	100.37748				0.00	0	0
<b>Total FRC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.65265				0.00	0	0
<b>Total FRC101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 20/03/2014 Spot Bond				100.00000	0.00000	104.57497				0.00	0	0
<b>Total FRC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 20/03/2014 Spot Bond				100.00000	0.00000	102.14148				0.00	0	0
<b>Total FRC104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.63375				0.00	0	0
<b>Total FRC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.63375				0.00	0	0
<b>Total FRC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.35168				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.62253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC108 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93190				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>
FRC109 On 15/06/2016 Spot Bond				100.00000	0.00000	100.00033				0.00	0	0
<b>Total FRC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC110 On 20/06/2017 Spot Bond				100.00000	0.00000	99.94242				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>
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93578				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>
FRC113 On 20/06/2014 Spot Bond				100.00000	0.00000	103.97502				0.00	0	0
<b>Total FRC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC114 On 20/06/2017 Spot Bond			7.47000	99.95864	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>
FRC115 On 20/06/2017 Spot Bond			7.47000	99.95864	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	100.00032				0.00	0	0
<b>Total FRC117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93251				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	99.91691				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	99.90995				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	99.93604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	112.52253				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	99.90018				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	99.93374				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond			6.00000	99.96675	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	99.92135				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	99.90567				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	99.92907				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	99.92414				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	99.91052				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	99.91716				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	99.90650				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	99.90059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	99.91076				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>
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	99.91364				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>
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	99.92290				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>
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	99.92438				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>
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	99.90437				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>
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	99.90559				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>
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	99.90896				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>
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	99.90420				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	99.91922				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>
FRC142 On 20/09/2017 Spot Bond			100.09221	12.52592	100.09221	12.49521				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>
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	99.94056				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>
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	113.64280				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC145 On 20/09/2014 Spot Bond				100.00000	0.00000	99.93194				0.00	0	0
<b>Total FRC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC146 On 20/09/2015 Spot Bond				100.00000	0.00000	99.92282				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>
FRC147 On 24/02/2017 Spot Bond				100.00000	0.00000	100.58056				0.00	0	0
<b>Total FRC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC148 On 20/09/2015 Spot Bond				100.00000	0.00000	107.09369				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>
FRC149 On 20/09/2017 Spot Bond				100.00000	0.00000	99.93730				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>
FRC150 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>
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	99.93653				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>
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	99.94294				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>
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	99.93743				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>
FRC154 On 20/12/2017 Spot Bond				100.00000	0.00000	99.91569				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC155 On 11/06/2014 Spot Bond				100.00000	0.00000	100.01397				0.00	0	0
<b>Total FRC158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC158 On 12/06/2014 Spot Bond				100.00000	0.00000	100.07675				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	99.93867				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	53.97871	13.22500	53.95921				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	99.94261				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	99.94253				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	99.91674				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	99.93957				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			3.74000	88.80523	3.74000	91.85305				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	99.93662				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	99.93662				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	100.53590				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	101.62380				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	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 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 15/06/2016 Spot Bond				100.00000	0.00000	100.75627				0.00	0	0
<b>Total FRC175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	99.94072				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	99.94228				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	100.94868				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	99.93111				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	100.66680				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	100.93771				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	101.10482				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	99.91979				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	99.93809				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	1.54446	100.00000	1.45754		500,000,000,000,000.00		15,000,000,000	15,000,000,000	
<b>Total FRC185 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>15,000,000,000</b>	<b>15,000,000,000</b>	
<b>Total For FRC185</b>								<b>10,000,000,000,000.00</b>		<b>15,000,000,000</b>	<b>15,000,000,000</b>	
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	101.19470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	99.93700				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	99.93749				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	98.30979				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC57 On 20/06/2014 Spot Bond				100.00000	0.00000	99.94776				0.00	0	0
<b>Total FRC57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.00416				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			3.41500	119.54663	3.41500	115.32827				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	99.93615				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	99.93542				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			3.39500	109.49299	3.39500	115.49243				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC70 On 20/09/2014 Spot Bond			1.12000	99.16134	1.12000	120.99567				0.00	0	0
<b>Total FRC70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.41500	106.52675	3.41500	115.32827				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			2.10000	104.89292	2.10000	122.52604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			2.17000	103.87659	2.17000	126.02535				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.14263				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	98.02797				0.00	0	0
<b>Total FRC78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	100.00044				0.00	0	0
<b>Total FRC79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	100.00046				0.00	0	0
<b>Total FRC82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	99.94559				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	99.93668				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	106.88170				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	99.92467				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	99.92775				0.00	1,640,000,000	1,640,000,000
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>1,640,000,000</b>	<b>1,640,000,000</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>1,640,000,000</b>	<b>1,640,000,000</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	99.93555				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	100.00036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	99.93563				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	105.14133				0.00	0	0
<b>Total FRC97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	93.36445				0.00	0	0
<b>Total FRC98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	90.13927				0.00	0	0
<b>Total FRC99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD011 On 22/12/2018 Spot Bond			100.00000	8.01789	100.00000	7.99826				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>
FRD021 On 01/06/2016 Spot Bond			100.00000	14.09381	100.00000	14.04883				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>
FRI15 On 14/03/2015 Spot Bond			4.24000	141.71880	4.24000	141.68052				0.00	0	0
<b>Total FRI15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	102.19373				0.00	0	0
<b>Total FRJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.96028				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	103.45351				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	103.52286				0.00	0	271,300,000
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>271,300,000</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>0</b>	<b>271,300,000</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	103.30591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.40228				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	99.94893				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>
FRS36 On 07/12/2023 Spot Bond			2.74500	124.05190	2.74500	252.61263				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.24500	129.09711	2.24500	262.88998				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			2.96500	121.90721	2.96500	248.24383				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			2.54500	102.53985	2.54500	122.72354				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	100.93646				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			2.07500	126.97076	2.07500	123.06254				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.12811				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.35415				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	100.81470				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>
FRS63 On 22/12/2013 Spot Bond				100.00000	0.00000	99.89422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.89000	93.01431	2.89000	92.99271				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	14.49114	104.97509	14.45367				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	18.33183	101.07593	18.28600				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	11.15077	100.44759	11.12306				0.00	0	0
<b>Total FRS74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS75 On 13/06/2014 Spot Bond				100.00000	0.00000	100.06416				0.00	0	0
<b>Total FRS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS76 On 18/06/2017 Spot Bond			100.76967	16.86755	100.76967	15.87549				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			2.43500	103.19690	2.43500	103.17413				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>
FRS83 On 13/12/2013 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS84 On 30/03/2014 Spot Bond				100.00000	0.00000	101.09199				0.00	0	0
<b>Total FRS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.45500	96.35561	2.45500	104.06879				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	98.26068				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			2.48500	96.07294	2.48500	103.76341				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.40245				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			2.44500	127.05002	2.44500	327.79817				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>
FRS92 On 21/06/2014 Spot Bond				100.00000	0.00000	99.91432				0.00	0	0
<b>Total FRS92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	100.77138				0.00	0	0
<b>Total FRS93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.72396				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	100.68683				0.00	0	0
<b>Total FRS95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.38095				0.00	0	0
<b>Total FRS96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.31745				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>
FRS98 On 21/11/2017 Spot Bond				100.00000	0.00000	100.64784				0.00	0	0
<b>Total FRS98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.33430				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRS99 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS99</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			5.79000	104.35875	5.79000	104.34230			28,141,716,000,000.00	4,860,400,000	120,000,000
<b>Total FRX14 SPOT</b>									<b>28,141,716,000,000.00</b>	<b>4,860,400,000</b>	<b>120,000,000</b>
<b>Total For FRX14</b>									<b>28,141,716,000,000.00</b>	<b>4,860,400,000</b>	<b>120,000,000</b>
FRX15 On 14/03/2015 Spot Bond			6.13500	105.35111	6.13500	105.33352			4,908,000,000,000.00	800,000,000	100,000,000
<b>Total FRX15 SPOT</b>									<b>4,908,000,000,000.00</b>	<b>800,000,000</b>	<b>100,000,000</b>
<b>Total For FRX15</b>									<b>4,908,000,000,000.00</b>	<b>800,000,000</b>	<b>100,000,000</b>
FRX16 On 15/09/2016 Spot Bond			7.19500	104.02993	7.19500	104.00963			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			7.73500	104.63117	7.73500	104.60924			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			7.94000	111.06383	7.94000	111.04008			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			8.54000	102.90666	8.54000	102.88289			0.00	0	90,000,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
FRX20 On 01/10/2020 Spot Bond			8.81000	107.79402	8.81000	101.52624			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			9.46500	91.93175	9.46500	91.90827			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			9.66000	107.50903	9.66000	107.48116			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>
FRX31 On 21/02/2031 Spot Bond			10.51500	95.05158	10.51500	95.02511			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			10.55000	78.19995	10.55000	78.17787			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	99.95714			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	99.95456			0.00	0	0
<b>Total FS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	99.95256			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	99.95175			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	99.94968			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	99.94642			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	99.94398			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	99.93342			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>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.66611			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	101.28679			0.00	0	0
<b>Total GFC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			9.02500	103.03996	9.02500	103.01497			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		640,000,000.00	6,400	6,400	
<b>Total GOVEX1 SPOT</b>								<b>640,000,000.00</b>	<b>6,400</b>	<b>6,400</b>	
<b>Total For GOVEX1</b>								<b>640,000,000.00</b>	<b>6,400</b>	<b>6,400</b>	
GPT27 On 30/01/2014 Spot Bond				100.00000	0.00000	100.70251			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GPT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRA30 On 17/12/2013 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRA308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRA30 On 17/02/2014 Spot Bond				100.00000	0.00000	99.08822				0.00	0	0
<b>Total GRA309 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA309</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRA31 On 18/03/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
<b>Total GRA310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB93 On 28/01/2014 Spot Bond				100.00000	0.00000	99.38675				0.00	0	0
<b>Total GRB93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRD19 On 10/01/2014 Spot Bond				100.00000	0.00000	99.64952				0.00	3,000,000,000	1,500,000,000
<b>Total GRD195 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For GRD195</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
GRD19 On 15/01/2014 Spot Bond				100.00000	0.00000	99.64926				0.00	3,000,000,000	1,500,000,000
<b>Total GRD196 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For GRD196</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
GRD19 On 10/01/2014 Spot Bond				100.00000	0.00000	99.64849				0.00	2,800,000,000	1,400,000,000
<b>Total GRD197 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
<b>Total For GRD197</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
GRD19 On 10/01/2014 Spot Bond				100.00000	0.00000	99.65003				0.00	0	0
<b>Total GRD198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRD198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	101.10116				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	101.43490				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	100.89157				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	100.91305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.95455				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.00602				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	101.07745				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.14791				0.00	0	0
<b>Total GRT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.42234				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	101.13910				0.00	0	0
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.11416				0.00	0	0
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.42079				0.00	0	0
<b>Total GRT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.02455				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>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS01 On 27/06/2014 Spot Bond				100.00000	0.00000	99.83816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GSIS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	99.88765				0.00	0	0
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.20130				0.00	0	710,000,000
<b>Total HCH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,000,000</b>
<b>Total For HCH01</b>										<b>0.00</b>	<b>0</b>	<b>710,000,000</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.06616				0.00	0	0
<b>Total HILB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.06842				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	100.77460				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	100.83954				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>
HILC08 On 24/01/2014 Spot Bond				100.00000	0.00000	100.79032				0.00	0	0
<b>Total HILC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC09 On 03/02/2014 Spot Bond				100.00000	0.00000	100.67324				0.00	0	0
<b>Total HILC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.06136				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			7.61256	103.09076	7.61256	102.09144				0.00	0	0
<b>Total HMS1B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.11569				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			7.96568	103.13760	7.96568	108.65492				0.00	0	0
<b>Total HMS1C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.18552				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			8.41645	103.20268	8.41645	106.53565				0.00	0	0
<b>Total HMS1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.27084				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.16412				0.00	0	0
<b>Total HPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.30224				0.00	0	0
<b>Total HPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.35360				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>
HWAY2 On 31/07/2020 Spot Bond			8.02000	112.44505	8.02000	112.42102				0.00	0	10,150,500,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,150,500,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>10,150,500,000</b>
HWAY2 On 07/12/2023 Spot Bond			2.01500	131.50029	2.01500	267.78544				0.00	0	8,893,300,000
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,893,300,000</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>8,893,300,000</b>
HWAY2 On 07/12/2024 Spot Bond			1.99500	134.54497	1.99500	268.21626				0.00	0	0
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			9.57000	100.64204	9.57000	100.61647				0.00	0	700,000,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.59000	100.42178	9.59000	100.39621				0.00	0	0
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWF01 On 26/03/2015 Spot Bond			100.00000	42.88811	100.00000	42.69744				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	12.48311	100.00000	12.42762				0.00	0	0
<b>Total HWF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWF03 On 09/10/2014 Spot Bond			100.00000	63.40997	100.00000	62.93403				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HWF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF04 On 09/10/2015 Spot Bond			100.00000	35.33973	100.00000	35.07447			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	21.46936	100.00000	21.30821			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	10.91473	100.00000	10.83280			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>
I2025 On 31/01/2025 Spot Bond			1.90000	109.92799	1.84500	110.50361		18,383,640,000,000.00	9,675,600,000	66,945,424,800	
<b>Total I2025 SPOT</b>								<b>18,383,640,000,000.00</b>	<b>9,675,600,000</b>	<b>66,945,424,800</b>	
<b>Total For I2025</b>								<b>18,383,640,000,000.00</b>	<b>9,675,600,000</b>	<b>66,945,424,800</b>	
I2038 On 31/01/2038 Spot Bond			2.29000	108.15476	2.29000	108.13140		7,000,988,000,000.00	3,057,200,000	23,169,987,900	
<b>Total I2038 SPOT</b>								<b>7,000,988,000,000.00</b>	<b>3,057,200,000</b>	<b>23,169,987,900</b>	
<b>Total For I2038</b>								<b>7,000,988,000,000.00</b>	<b>3,057,200,000</b>	<b>23,169,987,900</b>	
I2046 On 31/03/2046 Spot Bond			2.41000	104.41684	2.41000	104.39387		17,570,346,000,000.00	7,290,600,000	43,362,873,700	
<b>Total I2046 SPOT</b>								<b>17,570,346,000,000.00</b>	<b>7,290,600,000</b>	<b>43,362,873,700</b>	
<b>Total For I2046</b>								<b>17,570,346,000,000.00</b>	<b>7,290,600,000</b>	<b>43,362,873,700</b>	
I2050 On 31/12/2050 Spot Bond			2.39000	112.08949	2.39000	112.06496		6,484,548,000,000.00	2,713,200,000	20,855,962,000	
<b>Total I2050 SPOT</b>								<b>6,484,548,000,000.00</b>	<b>2,713,200,000</b>	<b>20,855,962,000</b>	
<b>Total For I2050</b>								<b>6,484,548,000,000.00</b>	<b>2,713,200,000</b>	<b>20,855,962,000</b>	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	91.80000		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			7.12500	106.49137	7.12500	106.47077		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	101.10266		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	101.87149		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>	
IBL19 On 15/03/2014 Spot Bond			100.00000		0.00000	100.18725		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL20 On 15/03/2014 Spot Bond			6.74000	102.72470	6.74000	102.70604				0.00	0	0
<b>Total IBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL21 On 15/03/2016 Spot Bond			7.62500	106.26296	7.62500	106.24100				0.00	0	0
<b>Total IBL21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			8.37500	108.23453	8.37500	108.21000				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>
IBL23 On 21/04/2014 Spot Bond			6.67000	101.92051	6.67000	101.90230				0.00	0	0
<b>Total IBL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL24 On 21/04/2014 Spot Bond				100.00000	0.00000	100.97564				0.00	0	0
<b>Total IBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.50130				0.00	0	0
<b>Total IBL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL26 On 18/08/2014 Spot Bond			4.09000	112.81573	4.09000	112.78593				0.00	0	0
<b>Total IBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			7.44500	104.68853	7.44500	104.66774				0.00	0	0
<b>Total IBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	100.72192				0.00	0	0
<b>Total IBL32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.76861				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			0.94000	105.73534	0.94000	126.82849				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			2.14500	105.53122	2.14500	126.30508				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.95598			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	103.12673			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			8.04500	104.40145	8.04500	104.37883			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.14112			0.00	3,500,000,000	3,500,000,000
<b>Total IBL40 SPOT</b>									<b>0.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>
<b>Total For IBL40</b>									<b>0.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.86992			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	100.55293			0.00	0	0
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			8.61000	97.49593	8.61000	97.47347			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.11000	94.52842	9.11000	94.50554			0.00	0	50,000,000
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.22829			0.00	0	0
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			8.12500	86.14743	8.12500	98.69906		7,150,000,000,000.00	0.00	880,000,000	220,000,000
<b>Total IBL49 SPOT</b>								<b>7,150,000,000,000.00</b>	<b>0.00</b>	<b>880,000,000</b>	<b>220,000,000</b>
<b>Total For IBL49</b>								<b>7,150,000,000,000.00</b>	<b>0.00</b>	<b>880,000,000</b>	<b>220,000,000</b>
IBL50 On 02/08/2020 Spot Bond			9.16000	101.93386	9.16000	103.07510			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	100.78343			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.80903				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			7.38500	101.51768	7.38500	102.40970				0.00	0	0
<b>Total IBL54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			8.39000	100.99389	8.39000	101.99303				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>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00289	100.00000	0.00288				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.92778				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	100.97361				0.00	0	20,000,000
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IDCG03 On 22/10/2020 Spot Bond			8.77000	104.50487	8.77000	99.08539				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	100.81737	5.00000	100.80369				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	100.81737	5.00000	100.80369				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	101.89655	5.00000	101.88287				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	100.81737	5.00000	100.80369				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.04479	4.00000	101.03373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	102.69110				0.00	0	0
<b>Total IDW001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	102.59476				0.00	2,655,467,600	2,500,000,000
<b>Total IDW002 SPOT</b>										<b>0.00</b>	<b>2,655,467,600</b>	<b>2,500,000,000</b>
<b>Total For IDW002</b>										<b>0.00</b>	<b>2,655,467,600</b>	<b>2,500,000,000</b>
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	101.85682				0.00	2,655,467,600	2,500,000,000
<b>Total IDW003 SPOT</b>										<b>0.00</b>	<b>2,655,467,600</b>	<b>2,500,000,000</b>
<b>Total For IDW003</b>										<b>0.00</b>	<b>2,655,467,600</b>	<b>2,500,000,000</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	109.33704	9.20000	109.31002				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	101.57146				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	101.57146				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	100.61177				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.36777	100.00000	7.34952				0.00	0	0
<b>Total IKH1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	100.90747				0.00	0	0
<b>Total IN01Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN01Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.67641				0.00	0	0
<b>Total IN02Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN02Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	100.56823				0.00	0	0
<b>Total IN03Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN03Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			9.12500	102.02792	9.12500	102.00278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.34015			0.00	0	0
<b>Total IN04Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN05Q On 13/05/2014 Spot Bond				100.00000	0.00000	100.51760			0.00	0	0
<b>Total IN05Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN05Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN06E On 10/03/2014 Spot Bond				100.00000	0.00000	100.10683			0.00	0	0
<b>Total IN06E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN06E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.13499			0.00	2,540,000,000	2,540,000,000
<b>Total IN09 SPOT</b>									<b>0.00</b>	<b>2,540,000,000</b>	<b>2,540,000,000</b>
<b>Total For IN09</b>									<b>0.00</b>	<b>2,540,000,000</b>	<b>2,540,000,000</b>
IN191U On 16/05/2017 Spot Bond			100.00000	6.22400	100.00000	6.20457			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>
IN226U On 12/12/2013 Spot Bond			100.00000	66.66671	100.00000	66.66670			0.00	0	0
<b>Total IN226U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN226U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN230U On 16/01/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0
<b>Total IN230U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN230U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN238U On 13/03/2014 Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	20,000,000,000
<b>Total IN238U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For IN238U</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
INA402 On 07/01/2014 Spot Bond			5.25000	99.71315	5.25000	99.61315			0.00	0	0
<b>Total INA402 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA402</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA403 On 14/01/2014 Spot Bond			5.35000	99.60581	5.35000	99.50412		19,260,000,000,000.00	0.00	3,600,000,000	1,800,000,000
<b>Total INA403 SPOT</b>								<b>19,260,000,000,000.00</b>	<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
<b>Total For INA403</b>								<b>19,260,000,000,000.00</b>	<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
INA404 On 21/01/2014 Spot Bond			5.35000	99.50412	5.35000	99.40263			0.00	0	0
<b>Total INA404 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA404</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA405 On 28/01/2014 Spot Bond			5.35000	99.40263	5.35000	99.30135			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total INA405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA406 On 04/02/2014 Spot Bond			5.35000	99.30135	5.35000	99.20028			0.00	0	0
<b>Total INA406 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA406</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA407 On 11/02/2014 Spot Bond			5.35000	99.20028	5.35000	99.09942			0.00	0	0
<b>Total INA407 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA407</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA408 On 18/02/2014 Spot Bond			5.45000	99.08274	5.45000	98.98023			0.00	0	0
<b>Total INA408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA409 On 25/02/2014 Spot Bond			5.45000	98.98023	5.45000	98.87794			0.00	0	0
<b>Total INA409 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA409</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA410 On 04/03/2014 Spot Bond			5.45000	98.87794	5.45000	98.77586		106,275,000,000,000.00	19,500,000,000	19,500,000,000	
<b>Total INA410 SPOT</b>								<b>16,275,000,000,000.00</b>	<b>19,500,000,000</b>	<b>19,500,000,000</b>	
<b>Total For INA410</b>								<b>16,275,000,000,000.00</b>	<b>19,500,000,000</b>	<b>19,500,000,000</b>	
INA411 On 11/03/2014 Spot Bond			5.45000	98.77586	5.45000	98.67398		0.00	0	0	
<b>Total INA411 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INA411</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
INF405 On 28/01/2014 Spot Bond				100.00000	0.00000	100.72539		0.00	0	0	
<b>Total INF405 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INF405</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
INF407 On 12/02/2014 Spot Bond				100.00000	0.00000	100.51406		0.00	0	0	
<b>Total INF407 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INF407</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.79501		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			10.83459	104.81586	10.83459	103.94182		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			10.83459	102.66556	10.83459	102.53499		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	99.87787		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	100.18483				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	99.88097				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	101.34451	6.50000	101.32671				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	99.93457				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	101.35821				0.00	0	0
<b>Total ING167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING192 On 18/02/2014 Spot Bond				100.00000	0.00000	100.43963				0.00	0	0
<b>Total ING192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING193 On 18/02/2014 Spot Bond				100.00000	0.00000	100.43963				0.00	0	0
<b>Total ING193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING194 On 11/02/2014 Spot Bond				100.00000	0.00000	100.54367				0.00	0	0
<b>Total ING194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING195 On 04/02/2014 Spot Bond				100.00000	0.00000	100.64377				0.00	0	0
<b>Total ING195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	94.14375				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>
ING199 On 28/02/2014 Spot Bond				100.00000	0.00000	100.29206				0.00	0	0
<b>Total ING199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
ING209 On 12/04/2014 Spot Bond				100.00000	0.00000	100.98806				0.00	0	0
<b>Total ING209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.06210				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>
ING217 On 17/12/2013 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ING217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING219 On 15/01/2014 Spot Bond				100.00000	0.00000	102.56771				0.00	0	0
<b>Total ING219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING221 On 08/05/2014 Spot Bond				100.00000	0.00000	100.60546				0.00	0	0
<b>Total ING221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING224 On 28/02/2014 Spot Bond				100.00000	0.00000	100.27780				0.00	0	0
<b>Total ING224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING225 On 17/03/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ING225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	99.87495				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>
ING229 On 17/01/2014 Spot Bond				100.00000	0.00000	100.93668				0.00	0	0
<b>Total ING229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.24038				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING233 On 25/06/2014 Spot Bond				100.00000	0.00000	100.40959				0.00	0	0
<b>Total ING233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING234 On 28/05/2014 Spot Bond				100.00000	0.00000	100.30452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	99.95304				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	33.91746	100.00000	29.62963				0.00	0	8,300,000,000
<b>Total ING236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,300,000,000</b>
<b>Total For ING236</b>										<b>0.00</b>	<b>0</b>	<b>8,300,000,000</b>
ING237 On 09/06/2014 Spot Bond				100.00000	0.00000	100.11941				0.00	0	0
<b>Total ING237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING60L On 28/02/2014 Spot Bond			100.00000	86.03496	100.00000	85.83854				0.00	0	0
<b>Total ING60U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING60U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.92050				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>
INGR01 On 07/02/2014 Spot Bond				100.00000	0.00000	99.26224				0.00	0	0
<b>Total INGR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.29053				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>
IP266U On 08/01/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
<b>Total IP266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.14873				0.00	0	0
<b>Total IPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.17484				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.19229				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			8.13500	103.47602	8.13500	103.45336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
IPL4 On 29/03/2014 Spot Bond			6.13000	102.77665	6.13000	102.75968			1,839,000,000,000.00	300,000,000	100,000,000
<b>Total IPL4 SPOT</b>									<b>1,839,000,000,000.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For IPL4</b>									<b>1,839,000,000,000.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.93813			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			8.52500	106.14373	8.52500	106.11925			0.00	0	100,000,000
<b>Total IPL6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IPL6</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.29648			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	101.28649			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>
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	100.48270			0.00	0	0
<b>Total IV012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	99.87586			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			8.30500	108.27529	8.30500	102.98458			0.00	0	0
<b>Total IV014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.01628			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	100.24033			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			3.23500	97.60518	3.23500	116.81537			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			3.97000	94.72297	3.97000	127.20825			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.59526				0.00	0	0
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.40327				0.00	0	0
<b>Total IV023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.37818				0.00	0	0
<b>Total IV024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.09888				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	99.79981				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			3.84500	90.16521	3.84500	90.92909				0.00	0	0
<b>Total IV030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			3.84500	90.09005	3.84500	97.11703				0.00	0	0
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.04824				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	100.73656				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>
IV04E On 10/03/2014 Spot Bond				100.00000	0.00000	100.10683				0.00	0	0
<b>Total IV04E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV04E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			11.68000	108.66098	11.68000	108.62691				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.14080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			3.97000	93.71772	3.97000	127.20825			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>
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.31397			0.00	0	0
<b>Total IVA01A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA01A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.97807			0.00	0	0
<b>Total IVA02A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA02A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.45145			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>
IVA350 On 12/12/2013 Spot Bond			5.25000	97.44215	5.25000	97.44215			0.00	0	0
<b>Total IVA350 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA350</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA402 On 09/01/2014 Spot Bond			5.25000	99.68456	5.25000	99.58461		15,750,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total IVA402 SPOT</b>								<b>15,750,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For IVA402</b>								<b>15,750,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
IVA403 On 16/01/2014 Spot Bond			5.35000	99.57673	5.35000	99.47510		0.00	0	0	
<b>Total IVA403 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA403</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVA404 On 23/01/2014 Spot Bond			5.35000	99.47510	5.35000	99.37367		0.00	0	0	
<b>Total IVA404 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA404</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVA405 On 30/01/2014 Spot Bond			5.35000	99.37367	5.35000	99.27246		0.00	0	0	
<b>Total IVA405 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA405</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVA406 On 06/02/2014 Spot Bond			5.35000	99.27246	5.35000	99.17144		0.00	0	0	
<b>Total IVA406 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA406</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVA407 On 14/02/2014 Spot Bond			5.35000	99.15703	5.35000	99.07064		0.00	0	0	
<b>Total IVA407 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA407</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVA408 On 20/02/2014 Spot Bond			5.45000	99.05343	5.45000	98.95098		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVA408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA409 On 27/02/2014 Spot Bond			5.45000	98.95098	5.45000	98.84875				0.00	0	0
<b>Total IVA409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA410 On 06/03/2014 Spot Bond			5.45000	98.84875	5.45000	98.74673				0.00	0	0
<b>Total IVA410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA411 On 13/03/2014 Spot Bond			100.00000	81.11111	100.00000	80.93126		530,000,000,000,000.00		35,300,000,000	19,500,000,000	
<b>Total IVA411 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>35,300,000,000</b>	<b>19,500,000,000</b>	
<b>Total For IVA411</b>								<b>10,000,000,000,000.00</b>		<b>35,300,000,000</b>	<b>19,500,000,000</b>	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.68735				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>
IVC004 On 29/04/2014 Spot Bond				100.00000	0.00000	100.89734				0.00	0	0
<b>Total IVC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.92307				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	100.86143				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	101.28020				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>
IVC009 On 15/03/2014 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
<b>Total IVC009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC010 On 29/04/2014 Spot Bond				100.00000	0.00000	100.77665				0.00	0	0
<b>Total IVC010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC011 On 28/04/2014 Spot Bond				100.00000	0.00000	100.75921				0.00	0	0
<b>Total IVC011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.56415				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC013 On 29/04/2014 Spot Bond				100.00000	0.00000	100.77333				0.00	0	0
<b>Total IVC013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.45523				0.00	0	0
<b>Total IVC014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.49091				0.00	0	0
<b>Total IVC015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.27344				0.00	0	0
<b>Total IVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.17494				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.18366				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.20112				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.12256				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.05360				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	100.89729				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	99.96483				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	100.57027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
IVF404 On 24/01/2014 Spot Bond				100.00000	0.00000	100.79271				0.00	0	0
<b>Total IVF404 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF406 On 07/02/2014 Spot Bond				100.00000	0.00000	100.58943				0.00	0	0
<b>Total IVF406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDC03L On 29/01/2014 Spot Bond			100.00000	89.68059	100.00000	89.46078		30,000,000,000,000.00		300,000,000	100,000,000	
<b>Total JDC03U SPOT</b>								<b>30,000,000,000,000.00</b>		<b>300,000,000</b>	<b>100,000,000</b>	
<b>Total For JDC03U</b>								<b>30,000,000,000,000.00</b>		<b>300,000,000</b>	<b>100,000,000</b>	
JDC04L On 13/03/2014 Spot Bond			100.00000	82.30446	100.00000	82.12196				0.00	0	0
<b>Total JDC04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDC05L On 15/05/2014 Spot Bond			100.00000	82.38806	100.00000	82.14286				0.00	0	0
<b>Total JDC05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDC05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDC06L On 15/05/2014 Spot Bond			100.00000	71.15010	100.00000	71.01167				0.00	0	0
<b>Total JDC06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDC06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.91526				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	42.51389	100.00000	42.41089				0.00	0	0
<b>Total JDG02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.17341				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	14.33015	100.00000	14.29544				0.00	0	0
<b>Total JDG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.23854				0.00	0	0
<b>Total JDG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG07L On 14/11/2014 Spot Bond			100.00000	45.67780	100.00000	45.33495				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total JDG07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG08L On 28/11/2014 Spot Bond			100.00000	48.74085	100.00000	48.37500				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>
KCF03L On 30/10/2014 Spot Bond			100.00000	56.60289	100.00000	56.42617				0.00	0	0
<b>Total KCF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.23710				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.05919				0.00	0	0
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.62000	140.81001	8.62000	140.77719				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.26546				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	101.65265				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>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.86390				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			8.62500	99.68939	8.62500	99.66652				0.00	0	150,000,000
<b>Total LGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For LGL02</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
LGL03 On 03/04/2018 Spot Bond			8.77500	69.17526	8.77500	97.56520				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			9.26000	101.16809	9.26000	102.62595				0.00	0	50,000,000
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.10584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			11.12500	99.40395	11.12500	99.37439				0.00	0	11,040,000,000
<b>Total LHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,040,000,000</b>
<b>Total For LHL02</b>										<b>0.00</b>	<b>0</b>	<b>11,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.11647				0.00	0	0
<b>Total LHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.71311				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	100.76521				0.00	0	0
<b>Total LRFB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.82762				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>
LWCP0 On 30/04/2014 Spot Bond				100.00000	0.00000	100.70584				0.00	600,000,000	200,000,000
<b>Total LWCP01 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For LWCP01</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
MAQ04 On 10/01/2014 Spot Bond				100.00000	0.00000	99.65695				0.00	0	0
<b>Total MAQ040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	101.01259				0.00	0	0
<b>Total MAQ041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ04 On 27/01/2014 Spot Bond				100.00000	0.00000	99.40873				0.00	0	0
<b>Total MAQ042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ04 On 13/02/2014 Spot Bond				100.00000	0.00000	99.16473				0.00	0	0
<b>Total MAQ043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ04 On 07/03/2014 Spot Bond				100.00000	0.00000	98.83566				0.00	0	0
<b>Total MAQ044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 11/04/2014 Spot Bond			100.00000	76.20042	100.00000	76.04167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MAQ07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 11/12/2014 Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0
<b>Total MAQ08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 14/11/2014 Spot Bond			100.00000	45.67780	100.00000	45.33495			0.00	0	0
<b>Total MAQ09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond			100.00000	3.29614	100.00000	3.26698		000,000,000,000,000.00	160,000,000,000	80,000,000,000	
<b>Total MAQ0A1 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>160,000,000,000</b>	<b>80,000,000,000</b>	
<b>Total For MAQ0A1</b>								<b>10,000,000,000,000.00</b>	<b>160,000,000,000</b>	<b>80,000,000,000</b>	
MAQ10 On 30/12/2013 Spot Bond			100.00000	96.81698	100.00000	96.56085		0.00	0	0	
<b>Total MAQ10U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MAQ10U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MAQ11 On 11/02/2014 Spot Bond			100.00000	86.90476	100.00000	86.69834		0.00	0	0	
<b>Total MAQ11U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MAQ11U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MAQ12 On 12/12/2014 Spot Bond			100.00000	36.75926	100.00000	100.00000		0.00	0	0	
<b>Total MAQ12U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MAQ12U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MBC02 On 16/01/2014 Spot Bond				100.00000	0.00000	99.56887		0.00	0	0	
<b>Total MBC021 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MBC021</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MBF01 On 15/04/2014 Spot Bond				100.00000	0.00000	101.59215		0.00	0	0	
<b>Total MBF019 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MBF019</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MBF02 On 26/05/2014 Spot Bond				100.00000	0.00000	100.52815		0.00	0	0	
<b>Total MBF025 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MBF025</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.21856		0.00	1,500,000,000	500,000,000	
<b>Total MBF027 SPOT</b>								<b>0.00</b>	<b>1,500,000,000</b>	<b>500,000,000</b>	
<b>Total For MBF027</b>								<b>0.00</b>	<b>1,500,000,000</b>	<b>500,000,000</b>	
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.06182		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	101.77866		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.52285				0.00	0	30,000,000
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
MBF03:On 27/03/2014 Spot Bond				100.00000	0.00000	101.19831				0.00	0	0
<b>Total MBF032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03:On 28/03/2016 Spot Bond				100.00000	0.00000	101.68936				0.00	0	0
<b>Total MBF033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03:On 10/09/2014 Spot Bond				100.00000	0.00000	100.10832				0.00	0	0
<b>Total MBF034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03:On 10/12/2016 Spot Bond				100.00000	0.00000	100.11764				0.00	0	30,000,000
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
MBF03:On 11/11/2014 Spot Bond				100.00000	0.00000	100.54280				0.00	0	0
<b>Total MBF036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03:On 11/11/2016 Spot Bond				100.00000	0.00000	100.59067				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>
MBP01:On 29/01/2014 Spot Bond				100.00000	0.00000	100.95718				0.00	0	0
<b>Total MBP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP18 On 28/01/2014 Spot Bond			100.00000	91.46914	100.00000	91.24440				0.00	0	0
<b>Total MBP18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP20 On 17/02/2014 Spot Bond			100.00000	87.14268	100.00000	86.93860				0.00	0	0
<b>Total MBP20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP21 On 11/04/2014 Spot Bond			100.00000	95.44413	100.00000	95.20127				0.00	0	0
<b>Total MBP21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP22 On 09/09/2014 Spot Bond			100.00000	52.35534	100.00000	52.22569				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MBP22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	40.77685	100.00000	40.67807			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	16.61346	100.00000	16.57277			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	40.56021	100.00000	40.46087			0.00	0	0
<b>Total MBP25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.53000	103.66873	8.53000	103.64494			0.00	0	180,000,000
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	100.07426			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>
MCB4N On 13/12/2013 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total MCB4M SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB4M</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	100.06838			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	33.19914	100.00000	32.46506			000,000,000,000,000.00	20,000,000,000	20,000,000,000
<b>Total MCB6M SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For MCB6M</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.19696			0.00	0	0
<b>Total MEFSA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.20633			0.00	0	0
<b>Total MEFSA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.25308			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	103.07704			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MEFSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.23404				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			7.86000	103.52770	7.86000	103.50578				0.00	0	0
<b>Total MEFSB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			8.60000	107.18435	8.60000	107.15983				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			9.44500	107.64105	9.44500	107.61406				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			5.42000	103.72546	5.42000	103.71022				0.00	0	1,160,000,000
<b>Total MET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,160,000,000</b>
<b>Total For MET01</b>										<b>0.00</b>	<b>0</b>	<b>1,160,000,000</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	99.95213				0.00	0	0
<b>Total MFS1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	99.95010				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			9.46000	105.86558	9.46000	103.39313				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			7.12500	104.40233	7.12500	104.38214				0.00	0	4,760,000,000
<b>Total MGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,760,000,000</b>
<b>Total For MGL01</b>										<b>0.00</b>	<b>0</b>	<b>4,760,000,000</b>
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.33533				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			8.78500	100.42605	8.78500	100.40234				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>
MMS01 On 10/12/2016 Spot Bond			100.00000	9.10133	100.00000	9.06042				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MMS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.32071			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			8.48500	100.41178	8.48500	100.38885			0.00	0	200,000,000
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
MTN02 On 13/07/2014 Spot Bond			6.55000	106.37181	6.55000	106.35319		7,860,000,000,000.00		1,200,000,000	450,000,000
<b>Total MTN02 SPOT</b>								<b>7,860,000,000,000.00</b>		<b>1,200,000,000</b>	<b>450,000,000</b>
<b>Total For MTN02</b>								<b>7,860,000,000,000.00</b>		<b>1,200,000,000</b>	<b>450,000,000</b>
MTN02 On 13/01/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0
<b>Total MTN02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN03 On 13/07/2015 Spot Bond			7.22500	107.12580	7.22500	107.10513			0.00	0	1,450,000,000
<b>Total MTN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For MTN03</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.43000	109.48586	8.43000	109.46130			0.00	0	90,000,000
<b>Total MTN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For MTN04</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
MTN04 On 27/01/2014 Spot Bond			100.00000	90.12346	100.00000	89.90148		60,000,000,000,000.00		600,000,000	200,000,000
<b>Total MTN04U SPOT</b>								<b>60,000,000,000,000.00</b>		<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For MTN04U</b>								<b>60,000,000,000,000.00</b>		<b>600,000,000</b>	<b>200,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	6.26233	100.89771	6.24704			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	6.34593	100.61875	6.33046			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	0.00000			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	0.00000			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	0.00000			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 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>
N4A402 On 14/08/2020 Spot Bond				100.00000	0.00000	100.55695				0.00	0	0
<b>Total N4A402 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A402</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.56599				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	100.57580				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	100.58472				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	100.58903				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	100.64290				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	100.70546				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	0.26257	100.00000	0.26193				0.00	0	0
<b>Total N4D68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68U On 14/08/2020 Spot Bond			100.00000	0.26257	100.00000	0.26193				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			8.90500	96.73634	8.90500	96.71306				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10A On 25/07/2016 Spot Bond			7.07500	101.58528	7.07500	102.32614				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>
NBK10I On 21/04/2014 Spot Bond				100.00000	0.00000	101.13007				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK10B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11/ On 28/11/2020 Spot Bond			8.98000	105.03993	8.98000	100.15381				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11E On 27/10/2014 Spot Bond				100.00000	0.00000	101.24179				0.00	0	0
<b>Total NBK11B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.57154				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>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.02087				0.00	0	0
<b>Total NBK13B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.73596				0.00	0	0
<b>Total NBK14B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.67323				0.00	0	0
<b>Total NBK15B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.86275				0.00	0	0
<b>Total NBK16B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.30748				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>
NBK2A On 15/09/2015 Spot Bond			6.82500	108.73380	6.82500	108.71364				0.00	0	740,000,000
<b>Total NBK2A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,000,000</b>
<b>Total For NBK2A</b>										<b>0.00</b>	<b>0</b>	<b>740,000,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.32393				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			8.45000	116.24524	8.45000	116.21866				0.00	0	70,000,000
<b>Total NBK3A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For NBK3A</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.79500	32.84724	10.79500	32.83801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK6A On 19/04/2015 Spot Bond			7.37500	104.45693	7.37500	104.43615				0.00	0	950,000,000
<b>Total NBK6A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For NBK6A</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.07686				0.00	0	0
<b>Total NBK6B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.13876				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>
NBK8A On 24/03/2014 Spot Bond			6.53000	102.43569	6.53000	102.41768				0.00	0	0
<b>Total NBK8A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK8A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK8B On 24/03/2014 Spot Bond				100.00000	0.00000	101.55381				0.00	150,000,000	150,000,000
<b>Total NBK8B SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>150,000,000</b>
<b>Total For NBK8B</b>										<b>0.00</b>	<b>150,000,000</b>	<b>150,000,000</b>
NBK9A On 23/03/2016 Spot Bond			7.57500	105.85035	7.57500	105.82861				0.00	0	20,000,000
<b>Total NBK9A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NBK9A</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.48968				0.00	0	0
<b>Total NBK9B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.43183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.59275				0.00	0	0
<b>Total NCLN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.39884				0.00	0	0
<b>Total NCLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.23873				0.00	0	0
<b>Total NCLN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.28803				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	86.80607				0.00	0	0
<b>Total NCLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.27171				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	100.98530				0.00	0	0
<b>Total NCLN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.07896				0.00	0	0
<b>Total NCLN65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.91723				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	101.30571				0.00	0	0
<b>Total NCLN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	82.93660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 17/03/2014 Spot Bond				100.00000	0.00000	100.17019				0.00	0	0
<b>Total NCLN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 17/03/2014 Spot Bond				100.00000	0.00000	100.08507				0.00	0	0
<b>Total NCLN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 03/07/2015 Spot Bond				100.00000	0.00000	101.28959				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	100.62059				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 20/09/2017 Spot Bond				100.00000	0.00000	99.94743				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 20/09/2015 Spot Bond				100.00000	0.00000	99.95069				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	101.31540				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 20/03/2016 Spot Bond				100.00000	0.00000	99.95267				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7:On 20/03/2016 Spot Bond				100.00000	0.00000	99.94950				0.00	0	0
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/06/2016 Spot Bond				100.00000	0.00000	99.94955				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>
NED11 On 17/09/2015 Spot Bond			8.07500	106.59297	8.07500	106.56966				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	101.17039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NED13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.37102			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>
NED8 On 08/02/2014 Spot Bond			5.68000	103.61157	5.68000	103.59558		68,160,000,000,000.00	12,000,000,000	3,070,000,000	
<b>Total NED8 SPOT</b>								<b>8,160,000,000,000.00</b>	<b>12,000,000,000</b>	<b>3,070,000,000</b>	
<b>Total For NED8</b>								<b>8,160,000,000,000.00</b>	<b>12,000,000,000</b>	<b>3,070,000,000</b>	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.09672			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			11.87500	112.72011	11.87500	112.68420			0.00	0	0
<b>Total NEDH1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.18597			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>
NET47 On 03/03/2014 Spot Bond				100.00000	0.00000	98.89198			0.00	0	0
<b>Total NET47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NET48 On 03/06/2014 Spot Bond				100.00000	0.00000	100.21065			0.00	0	0
<b>Total NET48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.30687			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			2.25500	159.69603	2.25500	159.66157			0.00	0	0
<b>Total NILB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.51000	107.89551	8.51000	107.87107			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>
NPL03 On 12/12/2013 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total NPL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NPL07 On 10/03/2014 Spot Bond				100.00000	0.00000	100.10389			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NPL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			9.14000	106.79395	9.14000	106.94876				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.44020				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2014 Spot Bond				100.00000	0.00000	100.63805				0.00	0	0
<b>Total NQ1A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.41727				0.00	0	0
<b>Total NQ1A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.41313				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.43010				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>
NQ1B1 On 22/05/2020 Spot Bond			9.34000	106.77325	9.34000	108.21614				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 22/05/2014 Spot Bond				100.00000	0.00000	100.44709				0.00	0	0
<b>Total NQ1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.43015				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	100.44026				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>
NQ1C1 On 22/05/2020 Spot Bond			9.54000	106.75284	9.54000	106.90203				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 22/05/2014 Spot Bond				100.00000	0.00000	100.47417				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NQ1C11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.45387				0.00	0	0
<b>Total NQ1C14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.44703				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>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.57524				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.53413				0.00	0	0
<b>Total NQF1D6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.46056				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 30/04/2014 Spot Bond			6.57500	103.15362	6.57500	103.13548				0.00	0	0
<b>Total NRA014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 30/11/2018 Spot Bond			8.27000	116.49866	8.27000	116.47273				0.00	0	820,000,000
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
NRA02 On 31/10/2022 Spot Bond			8.70000	123.22798	8.70000	123.19900				0.00	0	750,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
NRA02 On 31/05/2023 Spot Bond			2.15000	165.16696	2.15000	165.13178				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			9.30000	124.16468	9.30000	124.13368				0.00	0	310,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
NTC10 On 18/04/2014 Spot Bond				100.00000	0.00000	101.09708				0.00	0	0
<b>Total NTC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC11 On 18/04/2014 Spot Bond				100.00000	0.00000	101.06769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NTC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.12213				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	100.83462				0.00	0	0
<b>Total NTC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.61057				0.00	0	0
<b>Total NTC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	99.89416				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>
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.39947				0.00	0	0
<b>Total NYT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.51501				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>
NYT13 On 28/05/2020 Spot Bond			100.00000	16.21338	100.00000	16.17410				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	29.79512	100.00000	29.72294				0.00	0	0
<b>Total OCT1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML01 On 27/10/2015 Spot Bond			6.35500	105.68736	6.35500	105.66921				0.00	0	60,000,000
<b>Total OML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For OML01</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	9.65054	100.00000	9.62716				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	95.02000				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	46.00111	100.00000	45.88967				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
PMM06 On 25/01/2014 Spot Bond				100.00000	0.00000	100.92424				0.00	300,000,000	100,000,000
<b>Total PMM06 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For PMM06</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
PMM08 On 28/02/2014 Spot Bond				100.00000	0.00000	100.06516				0.00	0	0
<b>Total PMM08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM09 On 04/03/2014 Spot Bond				100.00000	0.00000	102.70603				0.00	600,000,000	200,000,000
<b>Total PMM09 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For PMM09</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.56264				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>
PNP13 On 12/02/2014 Spot Bond				100.00000	0.00000	100.51253				0.00	0	0
<b>Total PNP13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PNP14 On 20/02/2014 Spot Bond				100.00000	0.00000	100.38195				0.00	0	0
<b>Total PNP14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	99.90603				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>
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	100.23738				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	100.30741				0.00	0	0
<b>Total PR2A1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PR2A1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2A1I On 15/06/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PR2A1H SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2A1H</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total PR2B1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1F On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PR2B1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1G On 15/06/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PR2B1H SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1H</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1H On 15/06/2014 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
<b>Total PR2C1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1F On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PR2C1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1G On 15/06/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PR2C1H SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1H</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1H On 15/06/2014 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
<b>Total PR2D1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1F On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PR2D1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2D1G On 15/06/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PR2D1H SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2D1H</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.84802				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	100.87520				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	100.88743				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	100.91460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.03136				0.00	0	0
<b>Total PRE1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.05850				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>
PRM1A On 15/02/2014 Spot Bond				100.00000	0.00000	100.57453				0.00	0	0
<b>Total PRM1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRM1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.93054				0.00	0	0
<b>Total PTH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PTH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R009 On 15/09/2014 Spot Bond			6.12500	108.73978	6.12500	108.72166				0.00	0	0
<b>Total R009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			5.30000	96.20136	5.30000	96.18746				0.00	0	0
<b>Total R009P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			8.04000	38.80744	8.04000	38.79908				0.00	0	0
<b>Total R010P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			6.10500	115.51658	6.12500	115.46213			339,499,640,959,000.00	874,610,915,800	514,089,260,500	
<b>Total R157 SPOT</b>									<b>19,499,640,959,000.00</b>	<b>874,610,915,800</b>	<b>514,089,260,500</b>	
<b>Total For R157</b>									<b>19,499,640,959,000.00</b>	<b>874,610,915,800</b>	<b>514,089,260,500</b>	
R158 On 15/09/2015 Spot Bond			6.12500	115.48137	6.12500	115.46213			0.00	0	0	
<b>Total R158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
R158P On 15/09/2015 Spot Bond			6.02500	90.18504	6.02500	90.17025			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			6.12500	121.82827	6.12500	121.80797			0.00	0	0	
<b>Total R159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
R159P On 15/09/2016 Spot Bond			5.95500	85.14585	5.95500	85.13205			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R159P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.22000	117.92605	8.22000	117.90010			138,301,502,744,000.00	503,443,005,200	232,690,251,700
<b>Total R186 SPOT</b>									<b>18,301,502,744,000.00</b>	<b>503,443,005,200</b>	<b>232,690,251,700</b>
<b>Total For R186</b>									<b>18,301,502,744,000.00</b>	<b>503,443,005,200</b>	<b>232,690,251,700</b>
R187P On 21/12/2026 Spot Bond			7.96000	36.22655	7.96000	36.21883			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			7.88000	33.86951	7.88000	33.86236			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			1.74500	273.72729	1.74500	273.67200			4,428,810,000,000.00	2,538,000,000	26,656,400,000
<b>Total R197 SPOT</b>									<b>4,428,810,000,000.00</b>	<b>2,538,000,000</b>	<b>26,656,400,000</b>
<b>Total For R197</b>									<b>4,428,810,000,000.00</b>	<b>2,538,000,000</b>	<b>26,656,400,000</b>
R201 On 21/12/2014 Spot Bond			4.93000	103.64187	4.93000	103.62809			9,860,000,000,000.00	2,000,000,000	94,420,500,000
<b>Total R201 SPOT</b>									<b>9,860,000,000,000.00</b>	<b>2,000,000,000</b>	<b>94,420,500,000</b>
<b>Total For R201</b>									<b>9,860,000,000,000.00</b>	<b>2,000,000,000</b>	<b>94,420,500,000</b>
R202 On 07/12/2033 Spot Bond			2.11500	209.99380	2.11500	209.94929			25,975,550,160,000.00	12,281,584,000	166,008,464,000
<b>Total R202 SPOT</b>									<b>25,975,550,160,000.00</b>	<b>12,281,584,000</b>	<b>166,008,464,000</b>
<b>Total For R202</b>									<b>25,975,550,160,000.00</b>	<b>12,281,584,000</b>	<b>166,008,464,000</b>
R2023 On 28/02/2023 Spot Bond			7.84000	101.73358	7.85500	101.61532			883,258,160,000,000.00	240,211,500,000	577,194,864,200
<b>Total R2023 SPOT</b>									<b>883,258,160,000,000.00</b>	<b>240,211,500,000</b>	<b>577,194,864,200</b>
<b>Total For R2023</b>									<b>883,258,160,000,000.00</b>	<b>240,211,500,000</b>	<b>577,194,864,200</b>
R203 On 15/09/2017 Spot Bond			6.90000	106.50935	6.92500	106.40595			621,500,000,000,000.00	235,000,000,000	672,490,609,100
<b>Total R203 SPOT</b>									<b>621,500,000,000,000.00</b>	<b>235,000,000,000</b>	<b>672,490,609,100</b>
<b>Total For R203</b>									<b>621,500,000,000,000.00</b>	<b>235,000,000,000</b>	<b>672,490,609,100</b>
R2030 On 31/01/2030 Spot Bond			8.83500	97.87545	8.83500	95.89967			123,730,718,000,000.00	127,190,800,000	153,379,000,000
<b>Total R2030 SPOT</b>									<b>123,730,718,000,000.00</b>	<b>127,190,800,000</b>	<b>153,379,000,000</b>
<b>Total For R2030</b>									<b>123,730,718,000,000.00</b>	<b>127,190,800,000</b>	<b>153,379,000,000</b>
R2037 On 31/01/2037 Spot Bond			9.11000	97.37420	9.11000	97.35064			388,997,000,000,000.00	42,700,000,000	188,391,353,500
<b>Total R2037 SPOT</b>									<b>388,997,000,000,000.00</b>	<b>42,700,000,000</b>	<b>188,391,353,500</b>
<b>Total For R2037</b>									<b>388,997,000,000,000.00</b>	<b>42,700,000,000</b>	<b>188,391,353,500</b>
R204 On 21/12/2018 Spot Bond			7.16000	103.41928	7.18000	103.31471			974,434,440,000,000.00	275,759,000,000	672,591,451,500
<b>Total R204 SPOT</b>									<b>974,434,440,000,000.00</b>	<b>275,759,000,000</b>	<b>672,591,451,500</b>
<b>Total For R204</b>									<b>974,434,440,000,000.00</b>	<b>275,759,000,000</b>	<b>672,591,451,500</b>
R2048 On 28/02/2048 Spot Bond			9.18500	98.09471	9.18500	98.07038			358,215,000,000,000.00	39,000,000,000	238,858,000,000

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 R2048 SPOT</b>									<b>8,215,000,000,000.00</b>	<b>39,000,000,000</b>	<b>238,858,000,000</b>
<b>Total For R2048</b>									<b>8,215,000,000,000.00</b>	<b>39,000,000,000</b>	<b>238,858,000,000</b>
R206 On 15/01/2014 Spot Bond			5.24000	103.33462	5.25000	103.31903			158,373,760,000,000.00	30,224,000,000	70,700,000,000
<b>Total R206 SPOT</b>									<b>8,373,760,000,000.00</b>	<b>30,224,000,000</b>	<b>70,700,000,000</b>
<b>Total For R206</b>									<b>8,373,760,000,000.00</b>	<b>30,224,000,000</b>	<b>70,700,000,000</b>
R207 On 15/01/2020 Spot Bond			7.44500	102.12546	7.46000	102.03333			467,642,528,500,000.00	197,131,300,000	553,240,933,900
<b>Total R207 SPOT</b>									<b>7,642,528,500,000.00</b>	<b>197,131,300,000</b>	<b>553,240,933,900</b>
<b>Total For R207</b>									<b>7,642,528,500,000.00</b>	<b>197,131,300,000</b>	<b>553,240,933,900</b>
R208 On 31/03/2021 Spot Bond			7.61000	96.70822	7.62000	96.63486			290,992,348,469,000.00	301,050,242,900	711,348,445,200
<b>Total R208 SPOT</b>									<b>10,992,348,469,000.00</b>	<b>301,050,242,900</b>	<b>711,348,445,200</b>
<b>Total For R208</b>									<b>10,992,348,469,000.00</b>	<b>301,050,242,900</b>	<b>711,348,445,200</b>
R209 On 31/03/2036 Spot Bond			9.02500	74.89257	9.02000	74.91202			202,621,530,392,500.00	687,271,083,700	949,525,006,300
<b>Total R209 SPOT</b>									<b>12,621,530,392,500.00</b>	<b>687,271,083,700</b>	<b>949,525,006,300</b>
<b>Total For R209</b>									<b>12,621,530,392,500.00</b>	<b>687,271,083,700</b>	<b>949,525,006,300</b>
R210 On 31/03/2028 Spot Bond			2.03000	159.69100	2.07000	158.89755			8,333,556,000,000.00	4,105,200,000	22,511,883,600
<b>Total R210 SPOT</b>									<b>8,333,556,000,000.00</b>	<b>4,105,200,000</b>	<b>22,511,883,600</b>
<b>Total For R210</b>									<b>8,333,556,000,000.00</b>	<b>4,105,200,000</b>	<b>22,511,883,600</b>
R211 On 31/01/2017 Spot Bond			0.24000	129.53300	0.24000	129.51218			1,339,632,000,000.00	5,581,800,000	22,505,900,000
<b>Total R211 SPOT</b>									<b>1,339,632,000,000.00</b>	<b>5,581,800,000</b>	<b>22,505,900,000</b>
<b>Total For R211</b>									<b>1,339,632,000,000.00</b>	<b>5,581,800,000</b>	<b>22,505,900,000</b>
R212 On 31/01/2022 Spot Bond			1.50000	132.36077	1.57500	131.61721			8,365,800,000,000.00	5,577,200,000	67,913,982,400
<b>Total R212 SPOT</b>									<b>8,365,800,000,000.00</b>	<b>5,577,200,000</b>	<b>67,913,982,400</b>
<b>Total For R212</b>									<b>8,365,800,000,000.00</b>	<b>5,577,200,000</b>	<b>67,913,982,400</b>
R213 On 28/02/2031 Spot Bond			8.82500	86.09250	8.82500	86.07196			120,422,883,592,500.00	466,903,442,900	517,819,174,400
<b>Total R213 SPOT</b>									<b>10,422,883,592,500.00</b>	<b>466,903,442,900</b>	<b>517,819,174,400</b>
<b>Total For R213</b>									<b>10,422,883,592,500.00</b>	<b>466,903,442,900</b>	<b>517,819,174,400</b>
R214 On 28/02/2041 Spot Bond			9.12500	75.71298	9.12500	75.69432			604,826,900,000,000.00	66,282,400,000	780,533,224,200
<b>Total R214 SPOT</b>									<b>14,826,900,000,000.00</b>	<b>66,282,400,000</b>	<b>780,533,224,200</b>
<b>Total For R214</b>									<b>14,826,900,000,000.00</b>	<b>66,282,400,000</b>	<b>780,533,224,200</b>
R225C On 15/03/2014 Spot Bond			4.79000	98.87116	4.79000	98.85834			0.00	0	0
<b>Total R225C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R225C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R226C On 15/09/2014 Spot Bond			4.90000	96.47956	4.90000	96.46666			0.00	0	0
<b>Total R226C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R226C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R227C On 15/03/2015 Spot Bond			6.18500	92.72313	6.18500	92.70753			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.02500	90.18504	6.02500	90.17025				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			5.94500	87.70015	5.94500	87.68596				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			5.95500	85.14585	5.95500	85.13205				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>
R324C On 21/12/2013 Spot Bond			4.96500	99.95921	4.96500	99.94562				0.00	0	0
<b>Total R324C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R324C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R325C On 21/06/2014 Spot Bond			4.98500	97.52874	4.98500	97.51562				0.00	0	0
<b>Total R325C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R325C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R326C On 21/12/2014 Spot Bond			4.93500	95.20378	4.93500	95.19110				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			6.09500	91.34271	6.09500	91.32773				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			5.96500	88.86629	5.96500	88.85202				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			5.94500	86.33466	5.94500	86.32084				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			6.00500	83.69563	6.00500	83.68210				0.00	0	0
<b>Total R330C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			6.90000	78.82156	6.90000	78.80696				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			6.95000	76.04546	6.95000	76.03127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R332C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			7.18500	72.74345	7.18500	72.72942				0.00	0	0
<b>Total R333C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			7.16500	70.28870	7.16500	70.27518				0.00	0	0
<b>Total R334C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			7.14500	67.92991	7.14500	67.91688				0.00	0	0
<b>Total R335C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			7.13500	65.62488	7.13500	65.61231				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			7.42000	62.24040	7.42000	62.22802				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			7.40000	60.09506	7.40000	60.08313				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			7.54000	57.36662	7.54000	57.35502				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			7.51000	55.41062	7.51000	55.39946				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			7.48000	53.53680	7.48000	53.52606				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			7.45000	51.74134	7.45000	51.73100				0.00	0	0
<b>Total R342C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R342C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			7.41000	50.06645	7.41000	50.05649				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			7.37000	48.46450	7.37000	48.45492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R344C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			8.16000	43.15214	8.16000	43.14271				0.00	0	0
<b>Total R345C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			8.12000	41.63634	8.12000	41.62729				0.00	0	0
<b>Total R346C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			8.08000	40.18927	8.08000	40.18057				0.00	0	0
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			8.04000	38.80744	8.04000	38.79908				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			8.00000	37.48757	8.00000	37.47954				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			7.96000	36.22655	7.96000	36.21883				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			7.92000	35.02146	7.92000	35.01402				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			7.88000	33.86951	7.88000	33.86236				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 16/03/2014 Spot Bond				100.00000	0.00000	100.00029				0.00	0	0
<b>Total RCSB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.52512				0.00	0	0
<b>Total RCSB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.47368				0.00	0	0
<b>Total RCSB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.53248				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.37656				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	13.71447	100.00000	13.68125				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	4.02055	100.00000	4.01081				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>
RCSC1 On 08/03/2014 Spot Bond				100.00000	0.00000	100.14417				0.00	300,000,000	100,000,000
<b>Total RCSC12 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For RCSC12</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
RCSC1 On 06/06/2014 Spot Bond				100.00000	0.00000	100.19904				0.00	600,000,000	200,000,000
<b>Total RCSC14 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For RCSC14</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.40090				0.00	0	0
<b>Total RDFB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.02620				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.41738				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>
RDFC0 On 21/03/2014 Spot Bond				100.00000	0.00000	99.90365				0.00	0	0
<b>Total RDFC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	101.10042				0.00	0	0
<b>Total RES06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.49183				0.00	0	0
<b>Total RES12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.25838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.78407				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.14647				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	101.17558				0.00	0	0
<b>Total RES25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES26 On 13/01/2014 Spot Bond				100.00000	0.00000	101.03291				0.00	0	0
<b>Total RES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.03769				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>
RES28 On 08/05/2014 Spot Bond				100.00000	0.00000	100.52827				0.00	0	0
<b>Total RES28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.34342				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>
RESB0 On 03/06/2014 Spot Bond				100.00000	0.00000	100.25371				0.00	0	0
<b>Total RESB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RESB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.29033				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	102.25984				0.00	0	0
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	101.43730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	101.28053				0.00	0	0
<b>Total RP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	101.28053				0.00	0	0
<b>Total RP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.25087				0.00	0	0
<b>Total RP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	102.52744				0.00	0	0
<b>Total RP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	100.18483				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>
RP017 On 21/01/2014 Spot Bond				100.00000	0.00000	101.15404				0.00	0	0
<b>Total RP017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	106.99709	12.35000	106.96225				0.00	0	0
<b>Total RP018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.17467				0.00	0	0
<b>Total RP019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	12.83261	100.00000	12.80152				0.00	0	0
<b>Total RP020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP021 On 10/06/2014 Spot Bond				100.00000	0.00000	100.14256				0.00	300,000,000	100,000,000
<b>Total RP021 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For RP021</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.58353				0.00	0	0
<b>Total RP022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP023 On 20/01/2014 Spot Bond				100.00000	0.00000	101.53465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RP023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.28343				0.00	0	0
<b>Total RP024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG01 On 28/02/2014 Spot Bond				100.00000	0.00000	100.38628				0.00	0	0
<b>Total RPG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG01 On 25/02/2014 Spot Bond			100.00000	84.10138	100.00000	83.90805				0.00	0	0
<b>Total RPG01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	100.49131				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>
RPP01 On 31/08/2018 Spot Bond			100.00000	1.50693	100.00000	1.50319				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>
RPP04 On 07/10/2016 Spot Bond			100.00000	10.22898	100.00000	10.20420				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>
RPP07 On 31/01/2016 Spot Bond			100.00000	15.07897	100.00000	15.04244				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>
RPP08 On 30/04/2020 Spot Bond			100.00000	12.43486	100.00000	12.41963				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>
RPP09 On 21/11/2016 Spot Bond			100.00000	26.98776	100.00000	26.78519				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	101.14968				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	101.97488				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			8.92000	107.13321	8.92000	107.10753				0.00	0	640,000,000

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 RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>640,000,000</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>640,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.10500	97.00841	9.10500	102.79803				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			9.97500	89.01189	9.97500	102.26951				0.00	0	0
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	98.26764				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			7.42500	109.51046	7.42500	109.48841				0.00	0	3,000,000,000
<b>Total SBK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For SBK12</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.44430				0.00	0	0
<b>Total SBK13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			8.97500	102.68041	8.97500	102.65564				0.00	0	1,500,000,000
<b>Total SBK14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBK14</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.07558				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	100.00021				0.00	0	30,000,000
<b>Total SBK16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SBK16</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.96348				0.00	0	20,000,000
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.10715				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	101.08539				0.00	0	0
<b>Total SBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK7 On 24/05/2015 Spot Bond			7.37500	103.64403	7.37500	103.62329				0.00	0	1,140,000,000

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 SBK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,140,000,000</b>
<b>Total For SBK7</b>									<b>0.00</b>	<b>0</b>	<b>1,140,000,000</b>
SBK9 On 10/04/2018 Spot Bond			8.78000	100.23145	8.78000	100.20779			0.00	0	450,000,000
<b>Total SBK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For SBK9</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
SBKI11 On 09/04/2014 Spot Bond			1.84000	132.32294	1.84000	132.29515			0.00	0	0
<b>Total SBKI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBKI11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN27 On 15/09/2015 Spot Bond			7.58500	112.95066	7.58500	112.92744			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			7.44500	113.18998	7.44500	113.16713			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			7.37500	113.30990	7.37500	113.28724			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			8.32500	101.88439	8.32500	101.86143			0.00	0	0
<b>Total SBN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			7.52000	113.06168	7.52000	113.03864			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			7.48500	113.12153	7.48500	113.09857			0.00	0	0
<b>Total SBN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.00004			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>
SBN49 On 02/06/2014 Spot Bond				100.00000	0.00000	100.18975			0.00	0	0
<b>Total SBN49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	99.86839			0.00	0	0
<b>Total SBN50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.43108			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			7.97500	105.07180	7.97500	105.04911				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>
SBS14 On 07/02/2014 Spot Bond				100.00000	0.00000	100.68376				0.00	0	0
<b>Total SBS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.36118				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	99.89563				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	99.89166				0.00	0	0
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			9.27000	104.71175	9.27000	104.68583				0.00	0	0
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			9.87000	102.17014	9.87000	102.14296				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	100.64813				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	100.79158				0.00	0	0
<b>Total SBS22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.69668				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	100.40868				0.00	0	271,300,000
<b>Total SBS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>271,300,000</b>
<b>Total For SBS24</b>										<b>0.00</b>	<b>0</b>	<b>271,300,000</b>
SBS25 On 24/05/2019 Spot Bond			8.67000	101.42957	8.67000	101.40579				0.00	0	250,000,000

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 SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
SBS26L On 28/02/2017 Spot Bond			100.00000	6.69858	100.00000	6.64080				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>
SBS3 On 25/05/2026 Spot Bond			8.92000	95.16600	8.92000	95.14306				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>
SBS4 On 16/11/2021 Spot Bond			9.32000	96.77841	9.32000	96.75407				0.00	0	60,000,000
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
SBS9 On 07/07/2016 Spot Bond			7.30500	114.51234	7.30500	114.49002				0.00	0	100,000,000
<b>Total SBS9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS9</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.27500	128.78754	2.27500	262.25936				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			0.94000	105.73534	0.94000	126.82849				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	107.71000				0.00	0	0
<b>Total SCM107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SHF01 On 15/12/2016 Spot Bond			100.00000	8.65407	100.00000	8.63264				0.00	0	0
<b>Total SHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				155.51189	0.00000	82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			1.51000	111.17939	1.51000	124.69218				0.00	0	0
<b>Total SHI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	101.34451	6.50000	101.32671				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	99.97387				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	101.46489				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	102.93113				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			8.95500	103.49765	8.95500	103.47288				0.00	0	40,000,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.10332				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	101.25882				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	99.88808				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	99.90639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SHS09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.77949			0.00	600,000,000	200,000,000
<b>Total SHS10 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For SHS10</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
SHS11L On 19/11/2016 Spot Bond			100.00000	10.99727	100.00000	10.91473			0.00	0	0
<b>Total SHS11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond			100.00000	18.72246	100.00000	18.57882		000,000,000,000,000.00	20,000,000,000	0	0
<b>Total SHS12 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			7.42500	108.51465	7.42500	108.49315			0.00	0	840,000,000
<b>Total SLI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
<b>Total For SLI2</b>									<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
SLI3 On 15/08/2023 Spot Bond			8.78000	100.99448	8.78000	102.61013			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			8.32500	101.88439	8.32500	101.86143			0.00	0	1,860,000,000
<b>Total SNT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,860,000,000</b>
<b>Total For SNT01</b>									<b>0.00</b>	<b>0</b>	<b>1,860,000,000</b>
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.55438			0.00	0	0
<b>Total SPDA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.46967			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	100.61648			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	100.47325			0.00	0	0
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.89199			0.00	0	0
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			8.02500	103.34891	8.02500	108.13033			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.33390				0.00	0	0
<b>Total SSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.29740				0.00	0	0
<b>Total SSA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.12936				0.00	0	0
<b>Total SSA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			9.30000	95.54272	9.30000	95.51887				0.00	0	2,520,000,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,520,000,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>2,520,000,000</b>
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	100.29411				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	99.80798				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>
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	101.02136				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>
SSN004 On 31/03/2021 Spot Bond			9.22800	88.51358	9.22800	88.49165				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>
SSN005 On 31/03/2021 Spot Bond			9.29000	88.21731	9.29000	88.19531				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN006 On 21/12/2014 Spot Bond			6.17500	102.40941	6.17500	102.39239				0.00	0	0
<b>Total SSN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN007 On 15/01/2020 Spot Bond			8.72000	96.24180	8.72000	96.21948				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	99.98155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN008 On 15/09/2017 Spot Bond			8.10500	102.58174	8.10500	102.55922				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN009 On 15/09/2015 Spot Bond			7.02500	113.91216	7.02500	113.89044				0.00	0	0
<b>Total SSN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN010 On 31/01/2025 Spot Bond			2.59500	102.28526	2.59500	102.65231				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN011 On 21/12/2018 Spot Bond			8.13000	99.42808	8.13000	99.38790				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN012 On 19/07/2014 Spot Bond				100.00000	0.00000	100.51018				0.00	0	0
<b>Total SSN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN013 On 26/08/2018 Spot Bond				100.00000	0.00000	100.52731				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN015 On 26/08/2018 Spot Bond				100.00000	0.00000	100.39471				0.00	0	0
<b>Total SSN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN016 On 21/12/2026 Spot Bond			9.64000	106.16495	9.64000	106.18839				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.25786				0.00	0	0
<b>Total SSN018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN018 On 04/09/2014 Spot Bond				100.00000	0.00000	99.26652				0.00	0	0
<b>Total SSN019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN019 On 18/09/2014 Spot Bond				100.00000	0.00000	99.98274				0.00	0	0
<b>Total SSN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN020 On 28/02/2031 Spot Bond			10.05500	77.17724	10.05500	77.30479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 04/06/2015 Spot Bond				100.00000	0.00000	100.25443				0.00	0	0
<b>Total SSN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1024 On 18/12/2013 Spot Bond				100.00000	0.00000	99.98546				0.00	0	0
<b>Total SY1024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1026 On 21/01/2014 Spot Bond				100.00000	0.00000	99.49027				0.00	0	0
<b>Total SY1026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1028 On 28/01/2014 Spot Bond				100.00000	0.00000	99.38778				0.00	0	0
<b>Total SY1028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1029 On 28/01/2014 Spot Bond				100.00000	0.00000	99.38838				0.00	0	0
<b>Total SY1029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1030 On 04/02/2014 Spot Bond				100.00000	0.00000	99.28639				0.00	0	0
<b>Total SY1030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1031 On 11/02/2014 Spot Bond				100.00000	0.00000	99.18044				0.00	0	0
<b>Total SY1031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1032 On 14/02/2014 Spot Bond				100.00000	0.00000	99.13365				0.00	0	0
<b>Total SY1032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1033 On 18/02/2014 Spot Bond				100.00000	0.00000	99.07595				0.00	0	0
<b>Total SY1033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1034 On 17/02/2014 Spot Bond				100.00000	0.00000	99.08880				0.00	0	0
<b>Total SY1034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1035 On 18/02/2014 Spot Bond				100.00000	0.00000	99.07677				0.00	0	0
<b>Total SY1035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1036 On 18/02/2014 Spot Bond				100.00000	0.00000	99.07461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SY1036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY103E On 24/02/2014 Spot Bond				100.00000	0.00000	98.98803				0.00	5,200,000,000	1,300,000,000
<b>Total SY1038 SPOT</b>										<b>0.00</b>	<b>5,200,000,000</b>	<b>1,300,000,000</b>
<b>Total For SY1038</b>										<b>0.00</b>	<b>5,200,000,000</b>	<b>1,300,000,000</b>
SY103E On 25/02/2014 Spot Bond				100.00000	0.00000	98.97016				0.00	0	0
<b>Total SY1039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY104C On 03/03/2014 Spot Bond				100.00000	0.00000	98.88023				0.00	0	0
<b>Total SY1040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1041 On 07/03/2014 Spot Bond				100.00000	0.00000	98.81819				0.00	0	0
<b>Total SY1041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1042 On 11/03/2014 Spot Bond				100.00000	0.00000	98.76114				0.00	0	0
<b>Total SY1042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1043 On 15/01/2014 Spot Bond				100.00000	0.00000	99.57844				0.00	0	0
<b>Total SY1043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1044 On 18/03/2014 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
<b>Total SY1044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			6.58500	112.48752	6.58500	112.46749				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			8.82000	103.23217	8.82000	103.20769				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T018 On 15/07/2014 Spot Bond			100.00000	71.09988	100.00000	70.94338				0.00	0	0
<b>Total T018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF105L On 25/10/2014 Spot Bond			100.00000	61.57750	100.00000	61.42833				0.00	0	0
<b>Total TF105U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF105U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF108L On 22/02/2016 Spot Bond			100.00000	19.76648	100.00000	19.71860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TFS06 On 20/03/2014 Spot Bond			5.90000	102.50069	5.90000	102.48436				0.00	0	0
<b>Total TFS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.98611				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	100.70440				0.00	0	0
<b>Total TFS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	100.43963				0.00	0	0
<b>Total TFS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.25942				0.00	0	60,000,000
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
TFS118 On 21/02/2014 Spot Bond				100.00000	0.00000	99.04408				0.00	0	0
<b>Total TFS118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.82068				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			7.37500	106.46289	7.37500	106.44195				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>
TFS93 On 17/02/2014 Spot Bond				100.00000	0.00000	100.47025				0.00	0	0
<b>Total TFS93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.05369				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.08617				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	103.24483	7.83000	103.22328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	101.03582				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>
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.07643				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>
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	102.95970				0.00	0	210,000,000
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	101.03582				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>
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.07643				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A8 On 18/07/2017 Spot Bond			7.16000	77.71324	7.16000	102.94831				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	101.15595				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.14946				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.30507				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.28401				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.91830				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.84590				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH11A1On 18/07/2041 Spot Bond				100.00000	0.00000	101.03420				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>
TH11A2On 18/07/2041 Spot Bond				100.00000	0.00000	101.08617				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>
TH11A3On 18/07/2018 Spot Bond			8.73000	99.74879	8.73000	103.52412				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>
TH11A4On 18/07/2041 Spot Bond				100.00000	0.00000	100.73572				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>
TH11A5On 18/07/2041 Spot Bond				100.00000	0.00000	100.76948				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>
TH11A6On 18/07/2041 Spot Bond			8.65000	95.99517	8.65000	100.61734				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>
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	101.15919				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	100.81600				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>
TH11C1On 18/07/2041 Spot Bond				100.00000	0.00000	101.30183				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2On 18/07/2041 Spot Bond				100.00000	0.00000	100.92637				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>
TH11D1On 18/07/2041 Spot Bond				100.00000	0.00000	101.80566				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2On 18/07/2041 Spot Bond				100.00000	0.00000	101.29671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	101.09238				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	6.69921	101.06155	6.68282				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A(On 18/04/2036 Spot Bond				100.00000	0.00000	101.02933				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	105.21479				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B(On 18/04/2036 Spot Bond				100.00000	0.00000	101.17541				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C(On 18/04/2036 Spot Bond				100.00000	0.00000	101.24026				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	101.92473				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A(On 18/07/2016 Spot Bond				100.00000	0.00000	101.04498				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	101.06786				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A(On 18/07/2016 Spot Bond				100.00000	0.00000	101.08421				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	101.06786				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A(On 18/07/2039 Spot Bond				100.00000	0.00000	101.08421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.09238				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	101.05806				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.08421				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.17408				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	101.17408				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.17408				0.00	0	0
<b>Total THE9B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.30473				0.00	0	0
<b>Total THE9C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	101.33737				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.29656				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	101.94842				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	101.98908				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	101.97282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TL13 On 31/12/2013 Spot Bond				100.00000	0.00000	101.36358				0.00	0	0
<b>Total TL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			7.97500	106.58622	7.97500	106.56332				0.00	0	70,000,000
<b>Total TL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For TL15</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
TL20 On 22/02/2020 Spot Bond			7.63500	97.05728	7.63500	97.01214				0.00	0	0
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			7.85500	105.47065	7.85500	105.44821				0.00	0	9,830,000,000
<b>Total TN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,830,000,000</b>
<b>Total For TN17</b>										<b>0.00</b>	<b>0</b>	<b>9,830,000,000</b>
TN20 On 17/09/2020 Spot Bond			8.77000	111.31098	8.77000	111.28459				0.00	0	30,511,000,000
<b>Total TN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,511,000,000</b>
<b>Total For TN20</b>										<b>0.00</b>	<b>0</b>	<b>30,511,000,000</b>
TN23 On 06/11/2023 Spot Bond			9.05500	112.47215	9.05500	112.44464				0.00	0	13,438,100,000
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,438,100,000</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>13,438,100,000</b>
TN25 On 19/08/2025 Spot Bond			9.37000	104.01002	9.37000	103.98414				0.00	0	17,028,600,000
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,028,600,000</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>17,028,600,000</b>
TN27 On 14/11/2027 Spot Bond			9.37000	97.20831	9.37000	97.18373				0.00	0	11,515,900,000
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,515,900,000</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>11,515,900,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.84535				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	100.44360				0.00	0	1,500,000,000
<b>Total TNF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For TNF18</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.72661				0.00	0	0
<b>Total TORQ1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.57892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.59546				0.00	0	0
<b>Total TORQ3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.59711				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	100.67847				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	100.84708				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.18978				0.00	0	0
<b>Total TPDA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.23831				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.26739				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>
TR30 On 31/12/2099 Spot Bond			10.00000	99.65259	10.00000	99.62592				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	99.66123	9.75000	99.63522				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.66991	100.00000	9.64497				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP13E On 06/02/2014 Spot Bond				100.00000	0.00000	99.24715				0.00	300,000,000	100,000,000
<b>Total TSP138 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For TSP138</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
TSP14C On 17/04/2014 Spot Bond				100.00000	0.00000	98.22184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP142 On 25/04/2014 Spot Bond				100.00000	0.00000	98.11566				0.00	0	0
<b>Total TSP142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP144 On 15/05/2014 Spot Bond				100.00000	0.00000	97.86237				0.00	300,000,000	100,000,000
<b>Total TSP144 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For TSP144</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
TSP146 On 29/05/2014 Spot Bond				100.00000	0.00000	97.61440				0.00	0	0
<b>Total TSP145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP148 On 27/12/2013 Spot Bond				100.00000	0.00000	99.85250				0.00	0	0
<b>Total TSP146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP147 On 09/01/2014 Spot Bond				100.00000	0.00000	99.65921				0.00	0	0
<b>Total TSP147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP149 On 20/03/2014 Spot Bond				100.00000	0.00000	98.62108				0.00	0	0
<b>Total TSP148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP149 On 03/04/2014 Spot Bond				100.00000	0.00000	98.39822				0.00	0	0
<b>Total TSP149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	95.42460				0.00	300,000,000	100,000,000
<b>Total TSP150 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For TSP150</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
TSP151 On 02/05/2014 Spot Bond				100.00000	0.00000	97.98804				0.00	0	0
<b>Total TSP151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	94.70493				0.00	0	0
<b>Total TSP152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	94.54809				0.00	0	0
<b>Total TSP153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP154 On 12/06/2014 Spot Bond			100.00000	67.46765	100.00000	67.34317				0.00	0	15,000,000,000

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 TSP154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For TSP154</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
TWC02 On 13/01/2014 Spot Bond				100.00000	0.00000	101.00267				0.00	0	0
<b>Total TWC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC02 On 17/04/2014 Spot Bond			100.00000	74.66482	100.00000	73.80722				0.00	0	0
<b>Total TWC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC03 On 15/01/2014 Spot Bond				100.00000	0.00000	100.94369				0.00	1,500,000,000	1,500,000,000
<b>Total TWC030 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For TWC030</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
TWC03 On 17/01/2014 Spot Bond				100.00000	0.00000	100.91420				0.00	0	0
<b>Total TWC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC03 On 20/01/2014 Spot Bond				100.00000	0.00000	100.79624				0.00	0	0
<b>Total TWC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC03 On 22/01/2014 Spot Bond				100.00000	0.00000	100.53093				0.00	0	0
<b>Total TWC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC03 On 18/02/2014 Spot Bond				100.00000	0.00000	100.49030				0.00	0	0
<b>Total TWC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC03 On 20/02/2014 Spot Bond				100.00000	0.00000	100.43158				0.00	0	0
<b>Total TWC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC03 On 28/01/2014 Spot Bond			100.00000	94.71929	100.00000	94.48657			230,000,000,000,000.00	32,300,000,000	32,300,000,000	
<b>Total TWC036 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>32,300,000,000</b>	<b>32,300,000,000</b>	
<b>Total For TWC036</b>									<b>10,000,000,000,000.00</b>	<b>32,300,000,000</b>	<b>32,300,000,000</b>	
TWCJ0 On 17/01/2014 Spot Bond				100.00000	0.00000	101.05349				0.00	0	0
<b>Total TWCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ0 On 18/02/2014 Spot Bond				100.00000	0.00000	100.49030				0.00	0	0
<b>Total TWCJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 17/01/2014 Spot Bond				100.00000	0.00000	100.91760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWCM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM( On 18/02/2014 Spot Bond				100.00000	0.00000	100.49211				0.00	0	0
<b>Total TWCM07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.02000	111.89526	9.02000	111.86800				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 19/04/2014 Spot Bond				100.00000	0.00000	101.34831				0.00	0	0
<b>Total UTR041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04( On 19/04/2016 Spot Bond				100.00000	0.00000	101.15447				0.00	0	0
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04( On 06/04/2015 Spot Bond				100.00000	0.00000	101.58704				0.00	0	0
<b>Total UTR043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR40 On 10/09/2017 Spot Bond			9.26500	105.51716	9.26500	105.49076				0.00	0	0
<b>Total UTR40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC02 On 28/03/2014 Spot Bond				100.00000	0.00000	101.22817				0.00	300,000,000	100,000,000
<b>Total VKC02 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For VKC02</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	99.84089				0.00	0	0
<b>Total VKC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.69232				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	100.71760				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	100.71872				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	101.37956				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.42229				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			6.48500	114.03994	6.48500	114.01984				0.00	0	9,760,000,000
<b>Total WS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,760,000,000</b>
<b>Total For WS04</b>										<b>0.00</b>	<b>0</b>	<b>9,760,000,000</b>
WS05 On 01/08/2018 Spot Bond			0.72000	242.67520	0.72000	242.63303			86,400,000,000.00		120,000,000	3,060,000,000
<b>Total WS05 SPOT</b>									<b>86,400,000,000.00</b>		<b>120,000,000</b>	<b>3,060,000,000</b>
<b>Total For WS05</b>									<b>86,400,000,000.00</b>		<b>120,000,000</b>	<b>3,060,000,000</b>
WSP1 On 28/05/2015 Spot Bond			6.42500	103.98970	6.42500	103.97154			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			7.43000	105.18474	7.43000	105.16354			0.00		0	8,720,000,000
<b>Total WSP2 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>8,720,000,000</b>
<b>Total For WSP2</b>									<b>0.00</b>		<b>0</b>	<b>8,720,000,000</b>
WSP3 On 28/05/2019 Spot Bond			7.73500	106.02443	7.73500	106.00220			0.00		0	0
<b>Total WSP3 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For WSP3</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.08500	105.01526	8.08500	104.99227			0.00		0	0
<b>Total WSP4 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For WSP4</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			8.16000	105.10713	8.16000	105.08390			0.00		0	1,700,000,000
<b>Total WSP5 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,700,000,000</b>
<b>Total For WSP5</b>									<b>0.00</b>		<b>0</b>	<b>1,700,000,000</b>
Z014 On 30/06/2015 Spot Bond			6.07500	91.22123	6.07500	91.20639			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>
Z018 On 31/03/2014 Spot Bond			4.95500	98.62102	4.95500	98.60782			0.00		0	0
<b>Total Z018 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For Z018</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
Z019 On 30/06/2014 Spot Bond			4.96500	97.40873	4.96500	97.39575			0.00		0	0
<b>Total Z019 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For Z019</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			6.00500	89.71075	6.00500	89.69616			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total Z020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			4.94500	95.46413	4.94500	95.45125				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			6.07500	91.20639	6.07500	91.19156				0.00	0	7,500,000,000
<b>Total Z071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
<b>Total For Z071</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
Z083 On 30/09/2019 Spot Bond			7.12500	66.71217	7.12500	66.69927				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	27.96402	100.00000	27.91097				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	14.80171	100.00000	14.77363				0.00	0	0
<b>Total ZA029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>												
<b>Total for SPOT :</b>										<b>63,571,656,938,817,000.00</b>	<b>4,603,159,916,300</b>	<b>165,879,270,100</b>
<b>Total Futures</b>												
<b>Total Options</b>												
<b>Grand Total:</b>												