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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			123.75836	123.75836	123.71816	123.71816			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.16241	124.16241	124.12290	124.12290			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 07/08/2014 Bond Future	114.01	Call			9,708.16000	9,70816	9,748,360		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			9,728.16000	9,72816	9,768,360		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			9,718.16000	9,71816	9,758,360		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,132.90000	2,13290	2,172,410		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			2,122.90000	2,12290	2,162,410		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			2,112.90000	2,11290	2,152,410		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	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>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/08/2014	Bond Future			9.70032	84.07835	9.75782	83.65784			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.79957	81.56415	9.85882	81.13816			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.89689	82.85399	9.95800	82.42194			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
ES33	On	07/08/2014	Bond Future	10.14	Call			2,711.15000	2.71115	3,131,660		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			2,780.18000	2.78018	3,200,690		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			2,849.11000	2.84911	3,269,620		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			2,997.77000	2.99777	3,423,760		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			3,065.22000	3.06522	3,491,210		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			3,132.57000	3.13257	3,558,560		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			364.82000	0.36482	796,870		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			224.81000	0.22481	656,860		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			294.86000	0.29486	726,910		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
I2025	On	07/08/2014	Bond Future			116.95970	116.95970	116.92230	116.92230			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.74169	118.74169	118.70503	118.70503			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,932.30000	7.93230	7,969,700		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			7,922.30000	7.92230	7,959,700		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,912.30000	7.91230	7,949,700		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,695.03000	1.69503	1,731,690		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,715.03000	1.71503	1,751,690		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			1,705.03000	1.70503	1,741,690		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
I2038	On	07/08/2014			121.43617	121.43617	121.39620	121.39620			57,803,616.92	476	725
I2038	On	06/11/2014			123.28622	123.28622	123.24708	123.24708			0.00	0	0
<b>Total I2038 Future</b>											<b>57,803,616.92</b>	<b>476</b>	<b>725</b>
I2038	On	07/08/2014	105.99	Call			15,406.20000	15.40620	15,446,170		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			15,396.20000	15.39620	15,436,170		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			15,386.20000	15.38620	15,426,170		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			3,247.08000	3.24708	3,286,220		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,237.08000	3.23708	3,276,220		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			3,257.08000	3.25708	3,296,220		0.00	0	0
<b>Total I2038 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>											<b>57,803,616.92</b>	<b>476</b>	<b>725</b>
I2046	On	07/08/2014			120.72437	120.72437	120.68485	120.68485			0.00	0	5,218
I2046	On	06/11/2014			121.21821	121.21821	121.17936	121.17936			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,218</b>
I2046	On	07/08/2014	104.43	Call			16,254.85000	16.25485	16,294,370		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			16,244.85000	16.24485	16,284,370		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			16,234.85000	16.23485	16,274,370		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			16,749.36000	16.74936	16,788,210		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			16,739.36000	16.73936	16,778,210		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			16,729.36000	16.72936	16,768,210		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>5,218</b>
I2050	On	07/08/2014			126.32292	126.32292	126.59437	126.59437			0.00	0	2,720
I2050	On	06/11/2014			128.24738	128.24738	128.52445	128.52445			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,720</b>
I2050	On	07/08/2014	112.01	Call			14,584.37000	14.58437	14,312,920		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			14,604.37000	14.60437	14,332,920		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			14,594.37000	14.59437	14,322,920		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			2,534.45000	2.53445	2,257,380		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			2,524.45000	2.52445	2,247,380		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			2,514.45000	2.51445	2,237,380		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>2,720</b>
R157	On	07/08/2014	Bond Future			6.70164	112.53386	6.78685	112.44078		1.10	562,669,300.00	5,000	6,048
R157	On	06/11/2014	Bond Future			6.89157	107.42186	7.00235	107.32853		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.13862	109.12110	7.29766	109.02727		1.00	0.00	0	0
<b>Total R157 Future</b>												<b>562,669,300.00</b>	<b>5,000</b>	<b>6,048</b>
R157	On	07/08/2014	Bond Future	6.75	Call			198.14000	0.19814	243,660	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			238.38000	0.23838	190,820	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			203.51000	0.20351	249,770	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			232.83000	0.23283	186,010	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			192.85000	0.19285	237,640	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			244.01000	0.24401	195,720	1.10	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			752.11000	0.75211	675,600	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			66.10000	0.06610	83,210	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			745.05000	0.74505	668,830	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			67.56000	0.06756	84,970	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			738.01000	0.73801	662,090	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			64.65000	0.06465	81,470	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			96.23000	0.09623	79,680	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			950.62000	0.95062	1,028,050	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			95.15000	0.09515	78,750	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			941.18000	0.94118	1,018,310	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			97.32000	0.09732	80,620	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			945.90000	0.94590	1,023,180	1.05	0.00	0	0
<b>Total R157 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>												<b>562,669,300.00</b>	<b>5,000</b>	<b>6,048</b>
R186	On	07/08/2014	Bond Future			8.23296	118.84646	8.30582	118.22421		10.70	319,934,670.32	2,692	46,357
R186	On	06/11/2014	Bond Future			8.30557	120.64280	8.38094	120.01244		10.68	0.00	0	0
R186	On	05/02/2015	Bond Future			8.37247	117.25404	8.45049	116.61475		10.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 Future</b>												<b>319,934,670.32</b>	<b>2,692</b>	<b>46,357</b>
R186	On	07/08/2014	Bond Future	8.92	Put			565.56000	0.56556	453,900	11.04	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			2,164.51000	2.16451	2,473,550	10.72	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			263.28000	0.26328	203,780	11.18	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			2,799.28000	2.79928	3,160,590	10.79	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			2,476.30000	2.47630	2,147,920	10.70	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			2,249.52000	2.24952	2,566,130	10.73	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			2,213.96000	2.21396	1,908,320	10.73	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			5,632.76000	5.63276	6,143,350	11.04	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Call			4,258.20000	4.25820	4,710,280	10.93	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			970.13000	0.97013	799,960	10.93	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.29	Put			2,299.23000	2.29923	1,986,020	10.72	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			2,206.78000	2.20678	2,519,600	10.73	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			2,256.32000	2.25632	1,946,890	10.73	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,538.76000	7.53876	8,101,510	11.18	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			377.02000	0.37702	461,730	10.48	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			6,603.30000	6.60330	6,065,760	10.48	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			1,156.42000	1.15642	1,357,770	10.62	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,799.36000	3.79936	3,378,460	10.62	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,999.99000	1.99999	2,293,860	10.70	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			1,749.27000	1.74927	1,488,330	10.79	0.00	0	105
R186	On	06/11/2014	Bond Future	9.17	Put			1,173.42000	1.17342	1,032,640	11.12	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			2,502.95000	2.50295	2,766,540	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			4,534.81000	4.53481	4,168,040	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,537.55000	2.53755	2,803,590	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,484.10000	4.48410	4,119,780	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			2,572.45000	2.57245	2,840,940	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,433.78000	4.43378	4,071,910	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			7,497.12000	7.49712	7,986,700	11.12	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			5,614.58000	5.61458	6,001,230	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			3,205.27000	3.20527	2,952,630	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,661.73000	5.66173	6,050,180	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			3,173.18000	3.17318	2,922,340	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			5,567.61000	5.56761	5,952,450	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,237.61000	3.23761	2,983,160	11.23	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>7,570</b>
<b>Total For R186</b>												<b>319,934,670.32</b>	<b>2,692</b>	<b>53,927</b>
R197	On	07/08/2014	Bond Future			284.50582	284.50582	284.52632	284.52632			0.00	0	905
R197	On	06/11/2014	Bond Future			288.83974	288.83974	288.86370	288.86370			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>905</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/08/2014	Bond Future	270.00	Call			14,526.32000	14.52632	14,505,820		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			14,516.32000	14.51632	14,495,820		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			14,536.32000	14.53632	14,515,820		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			3,863.70000	3.86370	3,839,740		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			3,853.70000	3.85370	3,829,740		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			3,873.70000	3.87370	3,849,740		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>905</b>
R201	On	07/08/2014	Bond Future			6.02032	102.16745	6.12065	102.13146		1.00	0.00	0	0
<b>Total R201 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	07/08/2014	Bond Future	5.30	Put			364.77000	0.36477	337,430	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			70.50000	0.07050	79,240	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			362.09000	0.36209	334,840	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			68.66000	0.06866	77,220	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			367.46000	0.36746	340,030	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			69.58000	0.06958	78,230	1.00	0.00	0	0
<b>Total R201 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R202	On	07/08/2014	Bond Future			228.10891	228.10891	228.03522	228.03522		10.28	8,440,029.67	37	44,627
R202	On	06/11/2014	Bond Future			231.58405	231.58405	231.51152	231.51152			0.00	0	0
<b>Total R202 Future</b>												<b>8,440,029.67</b>	<b>37</b>	<b>44,627</b>
R202	On	07/08/2014	Bond Future	207.99	Call			20,142.11000	20.14211	20,209,950	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			96.89000	0.09689	91,040	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			20,132.38000	20.13238	20,200,200	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			97.16000	0.09716	91,290	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			20,122.64000	20.12264	20,190,450	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			97.42000	0.09742	91,540	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			4,501.52000	4.50152	4,574,050		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			4,521.52000	4.52152	4,594,050		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			4,511.52000	4.51152	4,584,050		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>8,440,029.67</b>	<b>37</b>	<b>44,627</b>
R2023 On 07/08/2014 Bond Future			8.11519	101.24681	8.15227	101.02480		8.78		0.00	0	11,958
R2023 On 06/11/2014 Bond Future			8.19912	98.85644	8.23760	98.63212		9.09		0.00	0	0
R2023 On 05/02/2015 Bond Future			8.27887	100.41931	8.31889	100.19233		8.96		0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>11,958</b>
R2023 On 07/08/2014 Bond Future	8.51	Call			2,853.61000	2.85361	3,003,850	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.51	Put			744.41000	0.74441	672,640	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Call			2,771.99000	2.77199	2,919,870	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Put			779.17000	0.77917	705,040	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Call			2,812.67000	2.81267	2,961,730	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Put			761.64000	0.76164	688,690	8.98		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Call			3,564.78000	3.56478	3,703,410	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Put			1,540.67000	1.54067	1,454,980	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Call			3,600.92000	3.60092	3,740,350	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Put			1,520.16000	1.52016	1,435,270	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Call			3,637.23000	3.63723	3,777,460	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Put			1,499.86000	1.49986	1,415,770	9.33		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Call			4,328.94000	4.32894	4,469,060	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Put			1,980.94000	1.98094	1,894,080	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Call			4,363.60000	4.36360	4,504,350	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Put			1,960.73000	1.96073	1,874,500	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Call			4,398.39000	4.39839	4,539,760	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Put			1,940.69000	1.94069	1,855,080	9.16		0.00	0	0
<b>Total R2023 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>11,958</b>
R203 On 07/08/2014 Bond Future			7.29986	105.93991	7.38154	105.71404		3.36		0.00	0	24,254
R203 On 06/11/2014 Bond Future			7.41911	103.37759	7.50850	103.14943		3.30		0.00	0	0
R203 On 05/02/2015 Bond Future			7.53686	105.01214	7.63566	104.78128		3.24		0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>24,254</b>
R203 On 07/08/2014 Bond Future	6.84	Call			136.11000	0.13611	175,100	3.30		0.00	0	46
R203 On 07/08/2014 Bond Future	6.84	Put			1,645.24000	1.64524	1,458,360	3.30		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Call			508.37000	0.50837	609,520	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Put			761.55000	0.76155	636,830	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Call			520.83000	0.52083	623,560	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Put			746.31000	0.74631	623,170	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Call			533.47000	0.53347	637,790	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Put			731.27000	0.73127	609,720	3.37		0.00	0	0
R203 On 06/11/2014 Bond Future	6.84	Call			279.98000	0.27998	332,200	3.21		0.00	0	45
R203 On 06/11/2014 Bond Future	6.84	Put			2,001.81000	2.00181	1,825,870	3.21		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/11/2014	Bond Future	6.85	Call			285.86000	0.28586	338,900	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,981.67000	1.98167	1,806,550	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			291.83000	0.29183	345,700	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,961.62000	1.96162	1,787,330	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			371.54000	0.37154	435,870	3.23	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,729.79000	1.72979	1,565,960	3.23	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,155.92000	2.15592	2,322,300	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			529.05000	0.52905	464,570	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,172.68000	2.17268	2,339,650	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			522.95000	0.52295	459,060	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,189.49000	2.18949	2,357,040	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			516.91000	0.51691	453,600	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,201.79000	1.20179	1,324,030	3.27	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,075.09000	1.07509	966,470	3.27	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>160</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>24,414</b>
R2030	On	07/08/2014	Bond Future			8.79849	93.57621	8.87637	92.95911			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.87456	94.99133	8.95477	94.36600			0.00	0	0
R2030	On	05/02/2015	Bond Future			8.94705	92.48607	9.02976	91.85166			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,308</b>
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			967.61000	0.96761	1,584,710		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			1,045.24000	1.04524	1,662,340		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Call			889.89000	0.88989	1,506,990		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			427.08000	0.42708	1,052,410		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			272.75000	0.27275	898,080		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			349.96000	0.34996	975,290		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			1,584.76000	1.58476	2,219,170		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,659.16000	1.65916	2,293,570		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			1,733.47000	1.73347	2,367,880		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>4,308</b>



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/08/2014	Bond Future			9.09169	94.64630	9.16433	93.99051			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			9.16643	96.07759	9.24113	95.41291			0.00	0	0
R2037	On	05/02/2015	Bond Future			9.23803	93.33907	9.31491	92.66476			0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,102</b>
R2037	On	07/08/2014	Bond Future	9.06	Put			944.20000	0.94420	288,410		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			1,126.94000	1.12694	471,150		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			1,035.50000	1.03550	379,710		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	06/11/2014	Bond Future	9.70	Call			3,921.99000	3.92199	4,586,670		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Call			4,004.48000	4.00448	4,669,160		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Call			3,839.38000	3.83938	4,504,060		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			1,676.46000	1.67646	2,350,770		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			1,506.85000	1.50685	2,181,160		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Call			1,591.72000	1.59172	2,266,030		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>10,102</b>
R204	On	07/08/2014	Bond Future			7.52315	102.86587	7.57703	102.66682		4.93	1,939,227,381.24	18,852	19,005
R204	On	06/11/2014	Bond Future			7.62332	104.42066	7.68078	104.21972		4.66	0.00	0	0
R204	On	05/02/2015	Bond Future			7.71662	102.03629	7.77819	101.83307		4.80	0.00	0	0
<b>Total R204 Future</b>												<b>1,939,227,381.24</b>	<b>18,852</b>	<b>19,005</b>
R204	On	07/08/2014	Bond Future	7.44	Call			659.88000	0.65988	739,610	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,167.04000	1.16704	1,047,720	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			675.42000	0.67542	756,440	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			1,145.47000	1.14547	1,027,440	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			691.20000	0.69120	773,500	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			1,124.15000	1.12415	1,007,400	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,320.89000	1.32089	1,444,470	5.00	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			575.34000	0.57534	499,870	5.00	0.00	0	530
R204	On	06/11/2014	Bond Future	7.00	Call			411.36000	0.41136	456,200	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,823.79000	2.82379	2,667,690	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			419.74000	0.41974	465,270	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,796.22000	2.79622	2,640,810	4.53	0.00	0	0

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	7.99	Call			1,906.42000	1.90642	2,032,580	4.72	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			833.41000	0.83341	758,630	4.72	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			403.10000	0.40310	447,260	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,851.48000	2.85148	2,694,700	4.53	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,556.10000	2.55610	2,688,150	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			983.03000	0.98303	911,860	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,513.61000	2.51361	2,644,500	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			1,005.23000	1.00523	932,900	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,534.81000	2.53481	2,666,280	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			994.08000	0.99408	922,330	4.92	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,800</b>
<b>Total For R204</b>												<b>1,939,227,381.24</b>	<b>18,852</b>	<b>20,805</b>
R2048	On	07/08/2014	Bond Future			9.19639	99.29777	9.26379	98.63354			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.27097	96.37206	9.34030	95.69885			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.34285	97.89576	9.41421	97.21282			0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,129</b>
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Call			3,742.64000	3.74264	4,406,870		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			3,560.12000	3.56012	4,224,350		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			3,651.46000	3.65146	4,315,690		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			3,539.67000	3.53967	4,212,880		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			3,629.64000	3.62964	4,302,850		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			3,719.45000	3.71945	4,392,660		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			809.37000	0.80937	1,492,310		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			902.89000	0.90289	1,585,830		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			715.67000	0.71567	1,398,610		0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>14,129</b>
R207	On	07/08/2014	Bond Future			7.76494	98.29819	7.81313	98.09124		6.28	0.00	0	30,770
R207	On	06/11/2014	Bond Future			7.85764	99.78431	7.90839	99.57532		6.10	0.00	0	0
R207	On	05/02/2015	Bond Future			7.94565	97.72036	7.99931	97.50893		6.23	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>30,770</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/08/2014	Bond Future	7.69	Call			839.46000	0.83946	923,550	6.26	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,369.30000	1.36930	1,246,440	6.26	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			858.11000	0.85811	943,490	6.27	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,344.79000	1.34479	1,223,220	6.27	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			877.03000	0.87703	963,700	6.27	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,320.57000	1.32057	1,200,290	6.27	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			691.90000	0.69190	748,980	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			3,064.18000	3.06418	2,912,270	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			703.92000	0.70392	761,740	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			3,033.86000	3.03386	2,882,690	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			716.08000	0.71608	774,640	6.01	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			3,003.70000	3.00370	2,853,270	6.01	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,135.67000	3.13567	3,272,060	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,227.98000	1.22798	1,152,940	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,161.02000	3.16102	3,297,990	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,214.93000	1.21493	1,140,470	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,186.46000	3.18646	3,324,010	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,201.99000	1.20199	1,128,110	6.37	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>30,770</b>
R208	On	07/08/2014	Bond Future			7.92129	96.50373	7.96382	96.29573		7.32	0.00	0	11,438
R208	On	06/11/2014	Bond Future			8.01002	94.56397	8.05445	94.35388		7.43	0.00	0	0
R208	On	05/02/2015	Bond Future			8.09285	96.05920	8.13939	95.84660		7.32	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,438</b>
R208	On	07/08/2014	Bond Future	7.81	Call			906.96000	0.90696	986,450	7.34	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,661.93000	1.66193	1,533,420	7.34	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,168.36000	2.16836	2,306,960	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			639.58000	0.63958	570,180	7.49	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			867.25000	0.86725	944,230	7.33	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,720.92000	1.72092	1,589,900	7.33	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			886.96000	0.88696	965,200	7.34	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,691.26000	1.69126	1,561,500	7.34	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			1,023.74000	1.02374	952,790	7.59	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.45	Call			752.32000	0.75232	806,630	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,660.49000	3.66049	3,504,710	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			765.68000	0.76568	820,720	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,624.84000	3.62484	3,469,790	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,098.98000	3.09898	3,238,120	7.59	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			739.13000	0.73913	792,720	7.28	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,696.33000	3.69633	3,539,830	7.28	0.00	0	0

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	05/02/2015	Bond Future	8.49	Call			3,238.59000	3.23859	3,366,790	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,655.81000	1.65581	1,571,410	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,266.06000	3.26606	3,394,880	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,638.62000	1.63862	1,554,840	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,293.64000	3.29364	3,423,070	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,621.57000	1.62157	1,538,400	7.49	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,150</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>13,588</b>
R209	On	07/08/2014	Bond Future			8.99964	76.27145	9.05669	75.84487		16.01	0.00	0	25,099
R209	On	06/11/2014	Bond Future			9.07061	74.27767	9.12919	73.84543		16.74	0.00	0	0
R209	On	05/02/2015	Bond Future			9.13734	75.45229	9.19750	75.01390		16.55	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,099</b>
R209	On	07/08/2014	Bond Future	9.04	Call			2,102.38000	2.10238	2,309,220	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			2,226.78000	2.22678	2,007,040	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			2,138.93000	2.13893	2,348,110	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			2,188.75000	2.18875	1,971,350	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			2,175.83000	2.17583	2,387,360	16.22	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			2,151.19000	2.15119	1,936,140	16.22	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			6,852.01000	6.85201	7,181,590	17.35	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			1,190.18000	1.19018	1,087,520	17.35	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.00	Call			2,847.88000	2.84788	3,047,990	16.74	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,806.41000	3.80641	3,574,280	16.74	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,096.18000	7.09618	7,431,000	17.38	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Call			7,337.95000	7.33795	7,678,000	17.38	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			1,033.76000	1.03376	941,570	17.38	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.50	Call			4,777.67000	4.77767	5,052,050	17.06	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			2,131.02000	2.13102	1,973,160	17.06	937,251.00	475	5,500
R209	On	06/11/2014	Bond Future	8.50	Call			1,456.64000	1.45664	1,581,220	16.48	0.00	0	5,500
R209	On	06/11/2014	Bond Future	9.58	Put			1,929.08000	1.92908	1,782,040	17.11	0.00	0	907
R209	On	06/11/2014	Bond Future	8.50	Put			6,313.66000	6.31366	6,006,000	16.48	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,683.62000	2.68362	2,875,960	16.71	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			4,018.35000	4.01835	3,778,450	16.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			2,814.64000	2.81464	3,013,190	16.74	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,848.17000	3.84817	3,614,480	16.74	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			1,111.95000	1.11195	1,014,530	17.38	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.01	Call			2,881.54000	2.88154	3,083,200	16.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,765.18000	3.76518	3,534,600	16.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.05	Call			3,018.70000	3.01870	3,226,560	16.77	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			3,603.95000	3.60395	3,379,570	16.77	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Call			5,127.09000	5.12709	5,412,290	17.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/02/2015	Bond Future	9.24	Put			4,000.40000	4.00040	3,793,930	16.71	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,344.33000	4.34433	4,577,460	16.72	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,965.08000	3.96508	3,759,820	16.72	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,381.16000	4.38116	4,615,490	16.73	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,930.02000	3.93002	3,725,960	16.73	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,307.65000	4.30765	4,539,570	16.71	0.00	0	0
<b>Total R209 Option</b>												<b>937,251.00</b>	<b>475</b>	<b>23,387</b>
<b>Total For R209</b>												<b>937,251.00</b>	<b>475</b>	<b>48,486</b>
R210	On	07/08/2014	Bond Future			171.81108	171.81108	171.75586	171.75586			0.00	0	618
R210	On	06/11/2014	Bond Future			172.38893	172.38893	172.33466	172.33466			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>618</b>
R210	On	07/08/2014	Bond Future	159.01	Call			12,745.86000	12.74586	12,801,080		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			12,765.86000	12.76586	12,821,080		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			12,755.86000	12.75586	12,811,080		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,324.66000	3.32466	3,378,930		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,344.66000	3.34466	3,398,930		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,334.66000	3.33466	3,388,930		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>618</b>
R211	On	07/08/2014	Bond Future			129.47707	129.47707	129.43806	129.43806			0.00	0	390
R211	On	06/11/2014	Bond Future			131.44983	131.44983	131.41161	131.41161			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>390</b>
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			1,448.06000	1.44806	1,487,070		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			1,438.06000	1.43806	1,477,070		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Call			1,428.06000	1.42806	1,467,070		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			1,401.61000	1.40161	1,439,830		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			1,421.61000	1.42161	1,459,830		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Call			1,411.61000	1.41161	1,449,830		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>390</b>
R212 On 07/08/2014 Bond Future			134.93143	134.93143	134.88832	134.88832				0.00	0	21,797
R212 On 06/11/2014 Bond Future			136.98731	136.98731	136.94495	136.94495				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>21,797</b>
R212 On 07/08/2014 Bond Future	129.01	Call			5,878.32000	5.87832	5,921,430			0.00	0	0
R212 On 07/08/2014 Bond Future	129.01	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Call			5,898.32000	5.89832	5,941,430			0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Call			5,888.32000	5.88832	5,931,430			0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			1,954.95000	1.95495	1,997,310			0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			1,944.95000	1.94495	1,987,310			0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			1,934.95000	1.93495	1,977,310			0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>21,797</b>
R213 On 07/08/2014 Bond Future			8.80722	87.53932	8.88487	86.94912		13.94		0.00	0	26,107
R213 On 06/11/2014 Bond Future			8.88238	85.32121	8.96229	84.72299		14.62		0.00	0	0
R213 On 05/02/2015 Bond Future			8.95431	86.67008	9.03661	86.06319		14.50		0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>26,107</b>
R213 On 07/08/2014 Bond Future	8.84	Call			1,978.90000	1.97890	2,264,100	13.99		0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			2,319.21000	2.31921	2,014,210	13.99		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			2,015.19000	2.01519	2,303,720	14.00		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			2,279.49000	2.27949	1,977,820	14.00		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			2,051.86000	2.05186	2,343,720	14.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			2,240.24000	2.24024	1,941,900	14.01		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			2,881.95000	2.88195	3,164,740	14.67		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			3,799.95000	3.79995	3,484,520	14.67		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,916.46000	2.91646	3,201,420	14.68		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			3,758.85000	3.75885	3,445,590	14.68		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,951.20000	2.95120	3,238,320	14.69		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			3,718.07000	3.71807	3,406,970	14.69		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			5,050.20000	5.05020	5,403,960	14.82		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			3,434.54000	3.43454	3,181,410	14.82		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,970.32000	4.97032	5,320,850	14.80		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			3,497.45000	3.49745	3,241,090	14.80		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			5,010.05000	5.01005	5,362,200	14.81		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/02/2015	Bond Future	9.25	Put			3,465.74000	3.46574	3,211,000	14.81	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>26,107</b>
R214	On	07/08/2014	Bond Future			9.12447	76.83599	9.18665	76.35603		16.67	0.00	0	5,228
R214	On	06/11/2014	Bond Future			9.19657	74.70905	9.26045	74.22257		17.54	0.00	0	0
R214	On	05/02/2015	Bond Future			9.26584	75.89020	9.33149	75.39678		17.42	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,228</b>
R214	On	07/08/2014	Bond Future	9.54	Call			3,807.54000	3.80754	4,133,260	17.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			1,176.38000	1.17638	1,022,140	17.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			3,856.57000	3.85657	4,184,500	17.07	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			1,153.26000	1.15326	1,001,230	17.07	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			3,905.85000	3.90585	4,235,970	17.07	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			1,130.52000	1.13052	980,680	17.07	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,137.02000	5.13702	5,449,820	18.02	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			2,212.76000	2.21276	2,039,080	18.02	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,048.72000	5.04872	5,358,550	18.00	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			2,266.13000	2.26613	2,089,480	18.00	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,092.79000	5.09279	5,404,110	18.01	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			2,239.31000	2.23931	2,064,150	18.01	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			3,821.31000	3.82131	3,606,650	17.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,101.85000	5.10185	5,381,870	17.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			3,787.96000	3.78796	3,574,560	17.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			5,023.34000	5.02334	5,300,810	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,854.67000	3.85467	3,638,720	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,062.65000	5.06265	5,341,410	17.79	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>5,228</b>
<b>Total for Bond</b>												<b>2,889,012,249.15</b>	<b>27,532</b>	<b>353,090</b>
IR CAN	On	07/08/2014	Can-Do Interest Rate			141.87937	141.87937	141.84512	141.84512			0.00	0	635
<b>Total IR CANDO ICAA Future</b>												<b>0.00</b>	<b>0</b>	<b>635</b>
<b>Total For IR CANDO ICAA</b>												<b>0.00</b>	<b>0</b>	<b>635</b>
<b>Total for Can-Do Interest Rate</b>												<b>0.00</b>	<b>0</b>	<b>635</b>
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<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>
R207 On 15/01/2020 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 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
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 07/08/2014 GOVI			453.95600	453.95600	452.39100	452.39100				0.00	0	509
GOVI On 06/11/2014 GOVI			460.81600	460.81600	459.23200	459.23200				0.00	0	28
GOVI On 05/02/2015 GOVI			468.09600	468.09600	466.49200	466.49200				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>537</b>
GOVI On 07/08/2014 GOVI	460.00	Put			76,090.00000	7.60900	60,440,000			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			76,190.00000	7.61900	60,540,000			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			75,990.00000	7.59900	60,340,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			102,320.00000	10.23200	118,160,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			102,220.00000	10.22200	118,060,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Call			102,420.00000	10.24200	118,260,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			64,820.00000	6.48200	80,860,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			65,020.00000	6.50200	81,060,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			64,920.00000	6.49200	80,960,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>537</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>537</b>
AL12 On 07/08/2014 Index Future			497.42500	497.42500	494.56400	494.56400			0.00	0	0
AL12 On 06/11/2014 Index Future			504.94200	504.94200	502.04200	502.04200			0.00	0	0
AL12 On 05/02/2015 Index Future			512.91900	512.91900	509.97900	509.97900			0.00	0	0
<b>Total AL12 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL37 On 07/08/2014 Index Future			425.61100	425.61100	424.75000	424.75000			0.00	0	0
AL37 On 06/11/2014 Index Future			432.04300	432.04300	431.17300	431.17300			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T On 07/08/2014 Index Future			501.79200	501.79200	500.42200	500.42200			0.00	0	1
AL7T On 06/11/2014 Index Future			509.37500	509.37500	507.98900	507.98900			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
ALBI On 07/08/2014 Index Future			454.97200	454.97200	453.31400	453.31400			0.00	0	647
ALBI On 06/11/2014 Index Future			461.84700	461.84700	460.16900	460.16900			0.00	0	0
ALBI On 05/02/2015 Index Future			469.14400	469.14400	467.44300	467.44300			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>647</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>647</b>
IGOV On 07/08/2014 Index Future			215.39000	215.39000	215.38900	215.38900			0.00	0	1,268
IGOV On 06/11/2014 Index Future			218.67100	218.67100	218.67200	218.67200			0.00	0	87
IGOV On 05/02/2015 Index Future			222.15200	222.15200	222.15500	222.15500			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,355</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,355</b>
ILBI On 07/08/2014 Index Future			584.46700	584.46700	584.42300	584.42300			0.00	0	210
ILBI On 06/11/2014 Index Future			593.34400	593.34400	593.30100	593.30100			0.00	0	0
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>210</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>210</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>2,213</b>
JIBAR f On 18/06/2014 Jibar Future			5.78000	94.22000	5.81000	94.19000			0.00	0	2,000
JIBAR f On 16/07/2014 Jibar Future			5.83000	94.17000	5.86000	94.14000			0.00	0	545

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 20/08/2014		Jibar Future	6.03000	93.97000	6.06000	93.94000			0.00	0	0
JIBAR F On 17/09/2014		Jibar Future	6.10000	93.90000	6.13000	93.87000			0.00	0	1,000
JIBAR F On 15/10/2014		Jibar Future	6.23000	93.77000	6.26000	93.74000			0.00	0	0
JIBAR F On 19/11/2014		Jibar Future	6.28000	93.72000	6.31000	93.69000			0.00	0	0
JIBAR F On 17/12/2014		Jibar Future	6.42000	93.58000	6.45000	93.55000			0.00	0	0
JIBAR F On 18/03/2015		Jibar Future	6.66000	93.34000	6.69000	93.31000			0.00	0	2,850
JIBAR F On 17/06/2015		Jibar Future	6.88000	93.12000	6.91000	93.09000			0.00	0	5,000
JIBAR F On 16/09/2015		Jibar Future	7.04000	92.96000	7.07000	92.93000			0.00	0	0
JIBAR F On 15/12/2015		Jibar Future	7.20000	92.80000	7.23000	92.77000			0.00	0	0
JIBAR F On 16/03/2016		Jibar Future	7.35000	92.65000	7.38000	92.62000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>11,395</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>11,395</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>11,395</b>
J201 On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
<b>Total J201 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For J201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>									<b>2,889,012,249.15</b>	<b>27,532</b>	<b>367,870</b>
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	101.12479			0.00	0	0
<b>Total AA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015		Spot Bond	7.17500	102.91417	7.17500	102.89446			0.00	0	0
<b>Total AA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	101.36657			0.00	0	0
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019		Spot Bond	8.67500	104.11212	8.67500	104.08809		759,930,000,000.00		87,600,000	5,174,200,000
<b>Total AA05 SPOT</b>									<b>759,930,000,000.00</b>	<b>87,600,000</b>	<b>5,174,200,000</b>
<b>Total For AA05</b>									<b>759,930,000,000.00</b>	<b>87,600,000</b>	<b>5,174,200,000</b>
AA06 On 15/04/2021		Spot Bond		100.00000	0.00000	100.94826			0.00	0	0
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021		Spot Bond	9.35500	101.92211	9.35500	101.89665			0.00	0	300,166,000
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,166,000</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>300,166,000</b>
AB010 On 21/11/2022		Spot Bond		100.00000	0.00000	100.16589			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.25820			0.00	0	900,000,000
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
AB013 On 21/11/2018 Spot Bond			9.54000	95.84473	9.54000	95.82046			0.00	0	536,300,000
<b>Total AB013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>536,300,000</b>
<b>Total For AB013</b>									<b>0.00</b>	<b>0</b>	<b>536,300,000</b>
AB06 On 27/03/2015 Spot Bond			7.47500	101.96501	7.47500	101.94468		75,497,500,000.00		10,100,000	251,100,000
<b>Total AB06 SPOT</b>								<b>75,497,500,000.00</b>		<b>10,100,000</b>	<b>251,100,000</b>
<b>Total For AB06</b>								<b>75,497,500,000.00</b>		<b>10,100,000</b>	<b>251,100,000</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.60288			0.00	0	0
<b>Total AB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			8.87500	104.39158	8.87500	104.36694			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>
ABCP12 On 20/09/2014 Spot Bond			1.44000	135.95043	1.44000	135.88601		1,349,136,000,000.00		936,900,000	946,900,000
<b>Total ABCPI2 SPOT</b>								<b>1,349,136,000,000.00</b>		<b>936,900,000</b>	<b>946,900,000</b>
<b>Total For ABCPI2</b>								<b>1,349,136,000,000.00</b>		<b>936,900,000</b>	<b>946,900,000</b>
ABCP13 On 07/12/2023 Spot Bond			2.21500	127.97271	2.21500	267.55080			0.00	0	10,000,000
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABCPI3</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.14470			0.00	0	0
<b>Total ABFN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.90202			0.00	0	0
<b>Total ABFN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.51920			0.00	0	0
<b>Total ABFN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.58234			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.62428			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.06576			0.00	0	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.16774			0.00	0	0
<b>Total ABFN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.00187			0.00	0	0
<b>Total ABFN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL10A On 15/03/2015 Spot Bond			7.93500	105.12696	7.93500	105.10473		1,507,650,000,000.00	190,000,000	560,000,000	
<b>Total ABL10A SPOT</b>								<b>1,507,650,000,000.00</b>	<b>190,000,000</b>	<b>560,000,000</b>	
<b>Total For ABL10A</b>								<b>1,507,650,000,000.00</b>	<b>190,000,000</b>	<b>560,000,000</b>	
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	102.35922			0.00	0	0
<b>Total ABL10B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11A On 29/09/2014 Spot Bond			7.76500	102.18483	7.76500	102.16362		7,765,000,000,000.00	1,000,000,000	500,000,000	
<b>Total ABL11A SPOT</b>								<b>7,765,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For ABL11A</b>								<b>7,765,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	101.69696			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	100.14630			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	101.17339			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	101.01451			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	101.23514			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	101.46012			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	101.62823			0.00	0	0
<b>Total ABL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	102.11475			0.00	0	0
<b>Total ABL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	101.83796			0.00	0	0
<b>Total ABL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI03 On 15/03/2015 Spot Bond			2.91500	128.26444	2.91500	128.19863		513,040,000,000.00		176,000,000	826,000,000
<b>Total ABLI03 SPOT</b>								<b>513,040,000,000.00</b>		<b>176,000,000</b>	<b>826,000,000</b>
<b>Total For ABLI03</b>								<b>513,040,000,000.00</b>		<b>176,000,000</b>	<b>826,000,000</b>
ABLI04 On 11/10/2016 Spot Bond			4.19000	116.05571	4.19000	115.99213		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			4.94000	102.45876	4.94000	102.40042		13,772,226,000,000.00		2,787,900,000	3,169,300,000
<b>Total ABLI05 SPOT</b>								<b>13,772,226,000,000.00</b>		<b>2,787,900,000</b>	<b>3,169,300,000</b>
<b>Total For ABLI05</b>								<b>13,772,226,000,000.00</b>		<b>2,787,900,000</b>	<b>3,169,300,000</b>
ABLI06 On 19/07/2020 Spot Bond			5.85000	106.23866	5.85000	106.17558		0.00		0	0
<b>Total ABLI06 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABLI06</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABLS2/ On 13/07/2016 Spot Bond			11.27500	113.74423	11.27500	113.70978		2,036,265,000,000.00		180,600,000	359,200,000
<b>Total ABLS2A SPOT</b>								<b>2,036,265,000,000.00</b>		<b>180,600,000</b>	<b>359,200,000</b>
<b>Total For ABLS2A</b>								<b>2,036,265,000,000.00</b>		<b>180,600,000</b>	<b>359,200,000</b>
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	101.60969		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	101.67341		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	101.76007		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	101.84406		0.00		0	260,000,000



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 ABL5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For ABL5</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
ABLS1 On 29/06/2019 Spot Bond			4.69000	112.25902	4.69000	112.19594				0.00	0	35,000,000
<b>Total ABL5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For ABL5</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
ABN03 On 12/03/2015 Spot Bond			100.00000	64.81068	100.00000	64.65367				0.00	0	0
<b>Total ABN03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			1.95500	168.99104	1.95500	168.90861				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	157.86358	2.76000	160.34243				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			1.98500	173.64945	1.98500	173.56457				0.00	0	0
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.78000	181.44098	1.78000	181.35337				0.00	0	0
<b>Total ABN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			8.27125	74.77682	8.27125	74.76054				0.00	0	0
<b>Total ABN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			8.27125	74.77682	8.27125	74.76054				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	90.45000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.44676				0.00	0	0
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.26000				0.00	0	0
<b>Total ABN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.16000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.89000				0.00	0	0
<b>Total ABN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	88.59000				0.00	0	0
<b>Total ABN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	88.06000				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	101.05030				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.93901				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	87.58000				0.00	0	0
<b>Total ABN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN50 On 21/12/2014 Spot Bond			7.30500	104.69991	7.30500	104.67927				0.00	0	0
<b>Total ABN50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.57000				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	90.76000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.83000				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	101.25998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN56 On 15/09/2015 Spot Bond			7.46500	110.15773	7.46500	110.13580				0.00	0	0
<b>Total ABN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.97591				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	85.69000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	85.49000				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			2.47000	96.29686	2.47000	106.77904				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			2.44000	102.32086	2.44000	155.87294				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			2.38000	116.58501	2.38000	206.39100				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	84.91000				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			9.69000	90.71157	9.69000	90.68825				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	94.51000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	98.31000				0.00	0	0
<b>Total ABN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	103.38847				0.00	0	0
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	90.74000				0.00	0	0
<b>Total ABN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	100.79500				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	112.80500				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			9.70000	110.45473	9.70000	110.42599				0.00	0	7,500,000,000
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	110.78000				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			9.64500	110.86620	9.64500	110.83751				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			9.06000	89.59310	9.06000	89.57141				0.00	0	7,500,000,000
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	101.56000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	99.57000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.74000	110.15691	9.74000	110.12813			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.83000			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	99.82160			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.69021			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.47500	106.54172	8.47500	106.51769		1,183,957,500,000.00	139,700,000	1,744,700,000	
<b>Total ABS10 SPOT</b>								<b>1,183,957,500,000.00</b>	<b>139,700,000</b>	<b>1,744,700,000</b>	
<b>Total For ABS10</b>								<b>1,183,957,500,000.00</b>	<b>139,700,000</b>	<b>1,744,700,000</b>	
ABS11 On 09/04/2021 Spot Bond			9.06500	103.22787	9.06500	103.20287		0.00	0	900,000,000	
<b>Total ABS11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>900,000,000</b>	
<b>Total For ABS11</b>								<b>0.00</b>	<b>0</b>	<b>900,000,000</b>	
ABS5 On 01/05/2015 Spot Bond			7.12500	101.75187	7.12500	101.73252		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			9.06000	96.13226	9.06000	96.10900		6,267,708,000,000.00	691,800,000	1,972,900,000	
<b>Total ABS6 SPOT</b>								<b>6,267,708,000,000.00</b>	<b>691,800,000</b>	<b>1,972,900,000</b>	
<b>Total For ABS6</b>								<b>6,267,708,000,000.00</b>	<b>691,800,000</b>	<b>1,972,900,000</b>	
ABS7 On 11/09/2026 Spot Bond			9.86500	94.49837	9.86500	94.47365		51,298,000,000,000.00	5,200,000,000	3,600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABS7 SPOT</b>									<b>51,298,000,000,000.00</b>	<b>5,200,000,000</b>	<b>3,600,000,000</b>
<b>Total For ABS7</b>									<b>51,298,000,000,000.00</b>	<b>5,200,000,000</b>	<b>3,600,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.82500	104.49622	7.82500	104.47442			0.00	0	1,000,000,000
<b>Total ABS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABS9</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABS11 On 11/06/2014 Spot Bond			2.15000	129.81540	2.15000	129.75134			545,025,000,000.00	253,500,000	253,500,000
<b>Total ABS11 SPOT</b>									<b>545,025,000,000.00</b>	<b>253,500,000</b>	<b>253,500,000</b>
<b>Total For ABS11</b>									<b>545,025,000,000.00</b>	<b>253,500,000</b>	<b>253,500,000</b>
ABS12 On 07/12/2023 Spot Bond			2.02500	214.39824	2.02500	271.50950			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			1.38000	125.05314	1.38000	127.78188			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			2.00000	128.03117	2.00000	130.53900			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00295	100.00000	100.00000			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01L On 30/06/2015 Spot Bond			100.00000	46.67352	100.00000	46.55921			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			11.62500	105.06407	11.62500	105.03183			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	100.34812			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	4.22039	100.00000	4.21017			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	100.35683			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	100.47990			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	25.15548	100.00000	25.09454				0.00	0	0
<b>Total ACL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.33942				0.00	0	0
<b>Total ACL042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond			11.00000	63.27028	11.00000	63.25219				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	16.09951	100.00000	16.06051				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.68567				0.00	0	0
<b>Total ACL076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.85313				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.61100				0.00	0	0
<b>Total ACL078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.66146				0.00	0	0
<b>Total ACL080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.68366				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.75680				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	102.75680				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	102.77321				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL085 On 20/12/2015 Spot Bond				100.00000	0.00000	101.57066				0.00	0	0
<b>Total ACL085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.77321				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.74039				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	89.43867				0.00	0	0
<b>Total ACL088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	101.54233				0.00	0	0
<b>Total ACL089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.42179				0.00	0	0
<b>Total ACL092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.63122				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.68144				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.70158				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.66124				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.57066				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			9.51500	104.10509	9.51500	104.07849				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.74540				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	101.43315				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	83.13033				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	161.05155				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	161.08532				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.61093				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.27961				0.00	0	0
<b>Total ACL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	100.27961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 26/08/2014 Spot Bond				100.00000	0.00000	100.14106				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	101.56047				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	101.54836				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	102.63784				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	99.99984				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	102.63617				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	102.73476				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.32608				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>
ACL141 On 20/12/2014 Spot Bond				100.00000	0.00000	101.60367				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>
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	103.66815				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.45945				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.61700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.58491				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.42339				0.00	0	0
<b>Total ACL153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.38904				0.00	0	0
<b>Total ACL154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.45572				0.00	0	0
<b>Total ACL155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.58087				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.51019				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.42946				0.00	0	0
<b>Total ACL158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.45168				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	102.05416	10.23000	102.02650				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.47373				0.00	0	0
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.43956				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 20/06/2017 Spot Bond				100.00000	0.00000	116.12846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.61500	105.15876	9.61500	105.13163				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.57474				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/06/2017 Spot Bond			1.75000	113.57113	1.75000	113.44975				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.44966				0.00	0	0
<b>Total ACL170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.45352				0.00	0	0
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54642				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.59671				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	101.49611				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>
ACL176 On 20/09/2014 Spot Bond				100.00000	0.00000	101.58666				0.00	0	0
<b>Total ACL176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	102.17451				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 20/06/2017 Spot Bond				100.00000	0.00000	103.66429				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	103.66429				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	103.52452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.60677				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.82457				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.58666				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	101.53934				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	101.62498				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.65120				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	101.43940				0.00	0	0
<b>Total ACL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	101.46971				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	101.65735				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.64297				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75757				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.55647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.74149				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	104.11759				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75757				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	92.35778				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	101.67716				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	101.67716				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	117.08981				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	117.92972				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	101.45585				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	101.44176				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	100.24323				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.48001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	101.48605				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	101.54642				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.45787				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	101.45585				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	101.59279				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	100.44996				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	100.72417				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.60116				0.00	0	0
<b>Total ADCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP1 On 03/07/2014 Spot Bond			100.00000	96.32073	100.00000	96.07749				0.00	0	0
<b>Total ADCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP2 On 04/06/2014 Spot Bond			100.00000	99.72677	100.00000	99.45504				0.00	0	0
<b>Total ADCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER011 On 18/11/2016 Spot Bond			100.00000	13.95288	100.00000	13.91908				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	100.23144				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.25531			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	100.27117			0.00	0	0
<b>Total AHF1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.81934			0.00	0	0
<b>Total AHF2A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.90279			0.00	0	0
<b>Total AHF2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.01394			0.00	0	0
<b>Total AHF2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.78897			0.00	0	0
<b>Total AHF3A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2016 Spot Bond			8.21000	98.01703	8.21000	97.99549		164,200,000,000.00		20,000,000	18,400,000
<b>Total AHF3A2 SPOT</b>								<b>164,200,000,000.00</b>		<b>20,000,000</b>	<b>18,400,000</b>
<b>Total For AHF3A2</b>								<b>164,200,000,000.00</b>		<b>20,000,000</b>	<b>18,400,000</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.02117		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	101.19098		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			8.59500	101.78524	8.59500	101.76196		28,697,845,500,000.00		3,338,900,000	674,000,000
<b>Total AIR01 SPOT</b>								<b>28,697,845,500,000.00</b>		<b>3,338,900,000</b>	<b>674,000,000</b>
<b>Total For AIR01</b>								<b>28,697,845,500,000.00</b>		<b>3,338,900,000</b>	<b>674,000,000</b>
AIR02 On 30/04/2023 Spot Bond			9.34000	115.00753	9.34000	114.97885		2,463,892,000,000.00		263,800,000	247,000,000
<b>Total AIR02 SPOT</b>								<b>2,463,892,000,000.00</b>		<b>263,800,000</b>	<b>247,000,000</b>
<b>Total For AIR02</b>								<b>2,463,892,000,000.00</b>		<b>263,800,000</b>	<b>247,000,000</b>
AIR02U On 05/10/2014 Spot Bond			100.00000	92.35008	100.00000	92.04828		0.00		0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.27500	108.35703	7.27500	108.33600			2,182,500,000,000.00	300,000,000	130,972,119,300
<b>Total AIR03 SPOT</b>									<b>2,182,500,000,000.00</b>	<b>300,000,000</b>	<b>130,972,119,300</b>
<b>Total For AIR03</b>									<b>2,182,500,000,000.00</b>	<b>300,000,000</b>	<b>130,972,119,300</b>
AIR03U On 26/10/2014 Spot Bond			100.00000	89.42420	100.00000	89.21026			0.00	0	0
<b>Total AIR03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			9.25000	100.12293	9.25000	100.09834			1,850,000,000,000.00	200,000,000	108,791,500,000
<b>Total AIR04 SPOT</b>									<b>1,850,000,000,000.00</b>	<b>200,000,000</b>	<b>108,791,500,000</b>
<b>Total For AIR04</b>									<b>1,850,000,000,000.00</b>	<b>200,000,000</b>	<b>108,791,500,000</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	12.60841	100.00000	12.58051			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.00000	100.13267	10.00000	100.10612			15,000,000,000,000.00	1,500,000,000	24,700,000,000
<b>Total AIR05 SPOT</b>									<b>15,000,000,000,000.00</b>	<b>1,500,000,000</b>	<b>24,700,000,000</b>
<b>Total For AIR05</b>									<b>15,000,000,000,000.00</b>	<b>1,500,000,000</b>	<b>24,700,000,000</b>
AIRL01 On 30/04/2028 Spot Bond			2.69000	160.52602	2.69000	160.44456			140,418,000,000.00	52,200,000	103,800,000
<b>Total AIRL01 SPOT</b>									<b>140,418,000,000.00</b>	<b>52,200,000</b>	<b>103,800,000</b>
<b>Total For AIRL01</b>									<b>140,418,000,000.00</b>	<b>52,200,000</b>	<b>103,800,000</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.71635			0.00	1,000,000,000	500,000,000
<b>Total ANG010 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ANG010</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ANG06 On 06/06/2014 Spot Bond				100.00000	0.00000	99.92827			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>
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	100.92833			0.00	0	0
<b>Total ANG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.50059			0.00	0	0
<b>Total ASN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.13511			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.35518				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.51637				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.82522				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	99.82683				0.00	0	0
<b>Total ASN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	102.56000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	99.07000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN017 On 09/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	99.82089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	101.35518				0.00	0	0
<b>Total BAR002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	101.33504				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.28668				0.00	1,000,000,000	500,000,000
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
BAW11 On 01/10/2018 Spot Bond			9.08500	104.17469	9.08500	104.14940		3,463,202,000,000.00			381,200,000	758,200,000
<b>Total BAW11 SPOT</b>								<b>3,463,202,000,000.00</b>			<b>381,200,000</b>	<b>758,200,000</b>
<b>Total For BAW11</b>								<b>3,463,202,000,000.00</b>			<b>381,200,000</b>	<b>758,200,000</b>
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.41230				0.00	0	0
<b>Total BAW12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.80674				0.00	0	10,000,000
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.14259				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	100.54131				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	100.30984				0.00	0	500,000,000
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
BAW19 On 05/12/2020 Spot Bond			9.63500	99.59234	9.63500	99.56658				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW2 On 02/10/2015 Spot Bond			7.43000	107.23220	7.43000	107.21083				0.00	0	247,300,000
<b>Total BAW2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>247,300,000</b>
<b>Total For BAW2</b>										<b>0.00</b>	<b>0</b>	<b>247,300,000</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.38816				0.00	2,000,000,000	1,000,000,000

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 BAW3 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.26380				0.00	0	0
<b>Total BAW6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW7 On 02/10/2014 Spot Bond			7.74500	101.75248	7.74500	101.73144				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			9.02500	104.24185	9.02500	104.21671				0.00	0	0
<b>Total BAW8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA01 On 31/03/2016 Spot Bond			11.07860	104.29667	11.07860	103.50093				0.00	0	0
<b>Total BAYA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA02 On 30/09/2015 Spot Bond			11.06803	102.42216	11.06803	102.24861				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>
BAYA03 On 30/09/2015 Spot Bond			11.10463	102.35022	11.10463	102.20157				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>
BAYA04 On 30/09/2016 Spot Bond				100.00000	0.00000	101.80234				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>
BAYA05 On 31/12/2015 Spot Bond			11.14122	102.30114	11.14122	102.12227				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>
BAYA06 On 31/12/2017 Spot Bond			11.94755	101.58048	11.94755	101.53903				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>
BAYA07 On 31/12/2015 Spot Bond				100.00000	0.00000	101.84518				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>
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.84518				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>
BAYA09 On 31/03/2016 Spot Bond				100.00000	0.00000	101.84525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.32860	101.46627	11.32860	101.59738				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			11.26148	103.26501	11.26148	102.19017				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/09/2015 Spot Bond			11.06803	102.42216	11.06803	102.24861				0.00	0	0
<b>Total BAYA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA15 On 30/06/2016 Spot Bond			11.17665	102.66512	11.17665	102.34341				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.35822	97.04993	10.35822	101.80915				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>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.75100				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.73682				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.73682				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	101.64332				0.00	0	0
<b>Total BAYA20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
<b>Total BAYA21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/06/2017 Spot Bond			10.83096	101.01077	10.83096	101.33342				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			11.80000	100.13289	11.80000	100.10089				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.68583				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			11.72500	70.09874	11.72500	97.67836				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	99.98173				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.58836				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond			9.28000	86.55287	9.28000	101.60047				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	101.71133				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			11.48500	67.08658	11.48500	100.17961				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	101.66032				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	101.70283				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	101.70283				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	99.84542				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.63992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.71647				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	101.62012				0.00	0	0
<b>Total BAYA40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.71647				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.64332				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.65686				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.71656				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.23697				0.00	0	0
<b>Total BAYA46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/03/2016 Spot Bond			14.07860	104.76557	14.07860	103.99594				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			15.31814	102.77325	15.31814	102.72080				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			14.20680	102.53829	14.20680	102.47314				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	102.25392				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.25392				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	102.25392				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	102.33846				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.95752				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC11 On 31/12/2016 Spot Bond			100.00000	16.74634	100.00000	16.71457				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>
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.86582	100.00000	21.81227				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>
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.90036	100.00000	19.85161				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.28417	100.00000	12.25409				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>
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.29301	100.00000	12.26324				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>
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.85214	100.00000	14.81577				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>
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.86913	100.00000	12.83761				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.79981				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BCJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.76097				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	7.28279	100.00000	7.24676				0.00	0	0
<b>Total BCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4U On 30/06/2019 Spot Bond			100.00000	7.28279	100.00000	7.24676				0.00	0	0
<b>Total BCP4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP81U On 06/06/2014 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
<b>Total BCP81U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP81U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP82U On 24/07/2014 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0
<b>Total BCP82U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP82U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP83U On 19/08/2014 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
<b>Total BCP83U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP83U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			1.92500	105.57844	1.92500	177.38127				0.00	0	0
<b>Total BD0202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			8.26000	92.84640	8.26000	145.69710				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			8.26000	94.12862	8.26000	146.04112				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			8.64500	96.80841	8.64500	96.78604				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	99.85897				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	101.48881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BD311F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0: On 28/03/2018 Spot Bond			8.08500	98.18054	8.08500	98.15940			8,085,000,000,000.00	1,000,000,000	1,120,000,000
<b>Total BEER02 SPOT</b>									<b>8,085,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,120,000,000</b>
<b>Total For BEER02</b>									<b>8,085,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,120,000,000</b>
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.59155			0.00	0	0
<b>Total BG22A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.81301			0.00	0	0
<b>Total BG22A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.82969			0.00	0	0
<b>Total BG22A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B: On 21/07/2016 Spot Bond				100.00000	0.00000	100.88528			0.00	0	0
<b>Total BG22B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C: On 21/07/2016 Spot Bond				100.00000	0.00000	100.94083			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	101.09592			0.00	0	0
<b>Total BG22D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y: On 21/07/2016 Spot Bond			100.00000	14.91429	100.00000	14.87776			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	100.62641			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	100.65765			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	100.67104			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	100.67550			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.72900				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.80024				0.00	0	0
<b>Total BG32C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32D On 30/10/2016 Spot Bond			100.00000	14.58875	100.00000	14.55302				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	14.58875	100.00000	14.55302				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.45635				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.57208				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.60364				0.00	1,000,000,000	500,000,000
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
BG42A On 15/03/2017 Spot Bond			8.57500	102.43706	8.57500	102.41369				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.69831				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.86645				0.00	0	0
<b>Total BG42C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.23500	103.95846	6.23500	103.94090				0.00	0	1,070,000,000
<b>Total BID01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,070,000,000</b>
<b>Total For BID01</b>										<b>0.00</b>	<b>0</b>	<b>1,070,000,000</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.75219				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC3E On 05/08/2014 Spot Bond				100.00000	0.00000	98.88092				0.00	0	0
<b>Total BIDC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC3E On 05/06/2014 Spot Bond				100.00000	0.00000	99.95242				0.00	0	0
<b>Total BIDC38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC3E On 04/09/2014 Spot Bond				100.00000	0.00000	98.35230				0.00	0	0
<b>Total BIDC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	97.63210				0.00	0	0
<b>Total BIDC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.20980				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	100.24355				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	100.20654				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	100.21708				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	100.23622				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	100.31542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.44756			0.00	0	0
<b>Total BLG1F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11L On 19/06/2015 Spot Bond			100.00000	45.31603	100.00000	45.20625			0.00	0	0
<b>Total BSR11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01L On 30/09/2016 Spot Bond			100.00000	20.51368	100.00000	20.46343			0.00	0	0
<b>Total BUS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.50716			0.00	0	0
<b>Total BWZJ17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.29216			0.00	0	0
<b>Total BWZJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL06 On 02/11/2014 Spot Bond			7.56500	103.24734	7.56500	103.22660			0.00	0	0
<b>Total CBL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			9.67500	110.52650	9.67500	110.49812		5,805,000,000,000.00	600,000,000	573,600,000	
<b>Total CBL08 SPOT</b>								<b>5,805,000,000,000.00</b>	<b>600,000,000</b>	<b>573,600,000</b>	
<b>Total For CBL08</b>								<b>5,805,000,000,000.00</b>	<b>600,000,000</b>	<b>573,600,000</b>	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.00766			0.00	0	0
<b>Total CBL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			9.32500	102.84616	9.32500	102.82069		6,644,995,000,000.00	712,600,000	1,194,100,000	
<b>Total CBL11 SPOT</b>								<b>6,644,995,000,000.00</b>	<b>712,600,000</b>	<b>1,194,100,000</b>	
<b>Total For CBL11</b>								<b>6,644,995,000,000.00</b>	<b>712,600,000</b>	<b>1,194,100,000</b>	
CBL12 On 06/09/2018 Spot Bond			11.39500	102.45097	11.39500	102.42013			0.00	0	0
<b>Total CBL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.86832			0.00	600,000,000	300,000,000
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CBL14 On 01/02/2019 Spot Bond			11.64500	103.52197	11.64500	103.48960			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.45052			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			9.56500	100.08631	9.56500	100.06090		5,952,299,500,000.00	622,300,000	622,300,000	
<b>Total CBL16 SPOT</b>								<b>5,952,299,500,000.00</b>	<b>622,300,000</b>	<b>622,300,000</b>	
<b>Total For CBL16</b>								<b>5,952,299,500,000.00</b>	<b>622,300,000</b>	<b>622,300,000</b>	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.27917			0.00	600,000,000	300,000,000
<b>Total CBL17 SPOT</b>								<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For CBL17</b>								<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
CBL18 On 23/08/2019 Spot Bond			12.08500	99.12840	12.08500	99.09628			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	100.64083			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	102.24187			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	100.53679			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			10.38500	92.44574	10.38500	92.42032			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			10.09000	120.07804	10.09000	120.04558			0.00	0	0
<b>Total CCT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CCT01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.94000	110.19906	9.94000	110.16970		2,475,060,000,000.00	249,000,000	125,300,000	
<b>Total CCT02 SPOT</b>								<b>2,475,060,000,000.00</b>	<b>249,000,000</b>	<b>125,300,000</b>	
<b>Total For CCT02</b>								<b>2,475,060,000,000.00</b>	<b>249,000,000</b>	<b>125,300,000</b>	
CCT03 On 15/03/2025 Spot Bond			9.27000	115.10902	9.27000	115.08067		15,883,909,542,000.00	1,713,474,600	1,361,482,700	
<b>Total CCT03 SPOT</b>								<b>15,883,909,542,000.00</b>	<b>1,713,474,600</b>	<b>1,361,482,700</b>	
<b>Total For CCT03</b>								<b>15,883,909,542,000.00</b>	<b>1,713,474,600</b>	<b>1,361,482,700</b>	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.79708			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.92500	102.35263	11.92500	102.32042				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	100.46021				0.00	0	0
<b>Total CGR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.87441				0.00	0	0
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	100.57623				0.00	0	0
<b>Total CGR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	101.53819				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	101.75839				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	99.90603				0.00	0	0
<b>Total CIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00017				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	100.46746				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	100.46262				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	100.48818				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 14/02/2015 Spot Bond				100.00000	0.00000	100.43676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN17(On 20/12/2015 Spot Bond				100.00000	0.00000	101.61103				0.00	0	0
<b>Total CLN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17(On 20/03/2016 Spot Bond				100.00000	0.00000	102.59032				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18(On 15/06/2016 Spot Bond				100.00000	0.00000	102.05565				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>
CLN18(On 01/07/2021 Spot Bond			10.11000	104.25662	10.11000	104.22822				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18(On 15/06/2016 Spot Bond				100.00000	0.00000	102.05565				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>
CLN18(On 06/07/2016 Spot Bond				100.00000	0.00000	101.12320				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>
CLN18(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>
CLN19(On 23/08/2016 Spot Bond			2.76000	117.75876	2.76000	117.69868				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19(On 24/08/2016 Spot Bond				100.00000	0.00000	106.30736				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19(On 29/08/2021 Spot Bond			3.14000	114.79612	3.14000	117.64601				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19(On 31/08/2016 Spot Bond			8.25000	102.10893	8.25000	102.08650				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19(On 15/06/2014 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 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	102.05565				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	102.05565				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	122.87287	3.10000	117.23654				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	122.68396	2.40000	117.05847				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	102.28460				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN200 On 12/10/2014 Spot Bond				100.00000	0.00000	101.18296				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	100.94437				0.00	0	0
<b>Total CLN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN214 On 17/10/2016 Spot Bond			8.52500	101.06666	8.52500	101.04360				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	101.02504				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	101.01092				0.00	0	0
<b>Total CLN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	100.84448				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.85751				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.57500	101.17063	8.57500	101.14742				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			8.57500	101.17063	8.57500	101.14742				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	103.59229				0.00	0	0
<b>Total CLN223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN223 On 15/06/2014 Spot Bond				100.00000	0.00000	104.07515				0.00	0	0
<b>Total CLN224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN224 On 09/12/2016 Spot Bond			8.62500	99.98210	8.62500	99.95890				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.65140				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.82493				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.89017				0.00	0	0
<b>Total CLN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.89017				0.00	0	0
<b>Total CLN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 20/06/2014 Spot Bond			100.17539	103.46035	100.17539	103.18976				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>
CLN232 On 15/06/2016 Spot Bond				100.00000	0.00000	102.21327				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>
CLN236 On 14/02/2017 Spot Bond				100.00000	0.00000	100.38170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.67476				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	100.13970				0.00	0	0
<b>Total CLN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	100.14846				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2019 Spot Bond			9.35000	102.53056	9.35000	102.50468				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	102.53056	9.35000	102.50468				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	100.13963				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>
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.14001				0.00	0	0
<b>Total CLN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	93.24555				0.00	0	0
<b>Total CLN246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	100.22693				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.53675				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	100.22265				0.00	0	0
<b>Total CLN249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	101.31454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.31454				0.00	0	0
<b>Total CLN251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.69158				0.00	0	0
<b>Total CLN252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.69158				0.00	0	0
<b>Total CLN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.69158				0.00	0	0
<b>Total CLN254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.34793				0.00	0	0
<b>Total CLN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.40337				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.40337				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.05271				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	102.05271				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.05271				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.41264				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			9.41500	102.67633	9.41500	102.65067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 18/08/2014 Spot Bond				100.00000	0.00000	100.26645				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 30/04/2017 Spot Bond				100.00000	0.00000	100.68138				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88352				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	100.20939				0.00	0	0
<b>Total CLN270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	101.52629				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51624				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54042				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	100.22187				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.16791				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.53638				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	105.10000				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	99.86189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.37040				0.00	0	0
<b>Total CLN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.29067				0.00	0	0
<b>Total CLN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.47599				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	101.70732				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	101.70732				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	101.70732				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	101.70732				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	100.44052				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	100.05849				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.87996				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.61641				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.86775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.47701				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.59789				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34047				0.00	400,000,000	200,000,000
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.76643				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	101.47705				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	101.47705				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.47312				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	120.47353				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	103.24573				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	121.04199				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	119.91513				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	120.64165				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	117.17790				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	117.44630				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.43608				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			10.97000	92.76010	10.97000	92.73318				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.49000	94.25733	11.49000	94.22873				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40496				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.78169				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.42601				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.81810				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.76065				0.00	600,000,000	300,000,000
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CLN321 On 30/04/2018 Spot Bond			8.80500	100.78917	8.80500	100.77569				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	101.55647				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	102.47210				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	113.81237				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.63091				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.66108				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.77768				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.62296				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	102.27185				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	102.27185				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	102.27185				0.00	0	20,000,000
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.85326				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	101.29393				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	100.74072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.40496				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	103.69089				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	103.73520				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	101.32797				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	100.72918				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	102.07291				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	101.41348				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	102.36232				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	101.93372				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	101.46971				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	101.72139				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	100.72189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.42893				0.00	0	0
<b>Total CLN347 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN348 On 23/06/2014 Spot Bond				100.00000	0.00000	101.31845				0.00	0	0
<b>Total CLN348 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN348</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37087				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.68730				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	100.18380				0.00	0	0
<b>Total CLN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN352 On 24/02/2017 Spot Bond				100.00000	0.00000	100.18380				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>
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	100.10080				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>
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	102.35969				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>
CLN355 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN355 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN355</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN356 On 24/02/2017 Spot Bond				100.00000	0.00000	100.19753				0.00	0	0
<b>Total CLN356 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN356</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN357 On 24/02/2017 Spot Bond				100.00000	0.00000	100.19113				0.00	0	0
<b>Total CLN357 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN357</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	100.69924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.81287				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.41156				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN360 On 20/03/2024 Spot Bond			10.55000	103.18664	10.55000	101.97491				0.00	0	0
<b>Total CLN361 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN361</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN361 On 20/03/2024 Spot Bond			10.15000	105.63082	10.15000	104.42491				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.49837				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.67769				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			12.29000	107.78802	12.29000	106.29540				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.70630				0.00	1,000,000,000	1,000,000,000
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
CLN366 On 06/08/2023 Spot Bond			12.32000	106.12670	12.32000	105.94351				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.75000	105.51631	10.75000	105.34594				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.70630				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.75280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.97534				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.46017				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.14347				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.97488				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96276				0.00	0	10,000,000
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
CLN375 On 20/03/2021 Spot Bond			9.68500	102.28855	9.68500	102.12744				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10939				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	38.44533	7.01000	39.05589				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	153.77678				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			8.64500	96.80841	8.64500	134.86843				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.26000	33.17778	8.26000	145.69710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.26000	33.59154	8.26000	146.04112				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	90.33145				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	90.24879				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	101.16731				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	101.16731				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	101.67155				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	101.55854				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	101.58080				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	101.58666				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	100.81810				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	101.43774				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96906				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLNF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.98018			0.00	0	0
<b>Total CLNF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.16278			0.00	0	0
<b>Total COH001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.09549			0.00	0	0
<b>Total COH002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			9.08500	108.24217	9.08500	105.79606			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			9.02500	99.86914	9.02500	99.84493	4,056,543,462,500.00	449,478,500	1,803,378,500		
<b>Total COJ04 SPOT</b>							<b>4,056,543,462,500.00</b>	<b>449,478,500</b>	<b>1,803,378,500</b>		
<b>Total For COJ04</b>							<b>4,056,543,462,500.00</b>	<b>449,478,500</b>	<b>1,803,378,500</b>		
COJ05 On 05/06/2023 Spot Bond			10.29500	110.97479	10.29500	110.94418		0.00	0	0	
<b>Total COJ05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ06 On 09/12/2015 Spot Bond			8.42500	103.16248	8.42500	103.13909	2,426,400,000,000.00	288,000,000	144,800,000		
<b>Total COJ06 SPOT</b>							<b>2,426,400,000,000.00</b>	<b>288,000,000</b>	<b>144,800,000</b>		
<b>Total For COJ06</b>							<b>2,426,400,000,000.00</b>	<b>288,000,000</b>	<b>144,800,000</b>		
COJ07 On 23/03/2021 Spot Bond			9.88500	106.43638	9.88500	106.40847	3,786,943,500,000.00	383,100,000	383,100,000		
<b>Total COJ07 SPOT</b>							<b>3,786,943,500,000.00</b>	<b>383,100,000</b>	<b>383,100,000</b>		
<b>Total For COJ07</b>							<b>3,786,943,500,000.00</b>	<b>383,100,000</b>	<b>383,100,000</b>		
COT01 On 03/04/2023 Spot Bond			10.28000	94.80660	10.28000	94.78063	13,889,308,000,000.00	1,351,100,000	1,351,100,000		
<b>Total COT01 SPOT</b>							<b>13,889,308,000,000.00</b>	<b>1,351,100,000</b>	<b>1,351,100,000</b>		
<b>Total For COT01</b>							<b>13,889,308,000,000.00</b>	<b>1,351,100,000</b>	<b>1,351,100,000</b>		
COT02 On 03/04/2028 Spot Bond			10.99000	96.11780	10.99000	96.08970	21,980,000,000,000.00	2,000,000,000	1,000,000,000		
<b>Total COT02 SPOT</b>							<b>21,980,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>		
<b>Total For COT02</b>							<b>21,980,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>		
COT03 On 05/06/2028 Spot Bond			10.99000	89.13899	10.99000	89.11280		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	100.26597		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CPL002 On 28/02/2017 Spot Bond				100.00000	0.00000	100.02365				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>
CPL003 On 01/03/2015 Spot Bond				100.00000	0.00000	100.00005				0.00	0	0
<b>Total CPL005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL005 On 01/08/2015 Spot Bond				100.00000	0.00000	100.60916				0.00	0	0
<b>Total CPL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.20500	103.18453	11.20500	103.42782				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	10.33963	100.00000	10.31458				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	100.69132				0.00	0	0
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.30000	97.10845	8.30000	97.08699				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	100.11444				0.00	0	0
<b>Total DENG50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	99.98343				0.00	0	0
<b>Total DENG51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.19630				0.00	0	0
<b>Total DENG52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT01U On 28/11/2014 Spot Bond			100.00000	69.52981	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
<b>Total DLT01U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For DLT01U</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,000</b>	
DLT01U On 09/12/2016 Spot Bond				100.00000	0.00000	99.86829				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
DLTC0: On 06/08/2014 Spot Bond				100.00000	0.00000	100.46048			0.00	0	0
<b>Total DLTC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 15/07/2018 Spot Bond				100.00000	0.00000	101.55018			0.00	0	0
<b>Total DOL002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	102.06889			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>
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	101.32546			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	101.67534			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	101.75674			0.00	0	0
<b>Total DRD04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			7.30500	113.81164	7.30500	113.78921		594,627,000,000.00	81,400,000	741,400,000	
<b>Total DV21 SPOT</b>								<b>594,627,000,000.00</b>	<b>81,400,000</b>	<b>741,400,000</b>	
<b>Total For DV21</b>								<b>594,627,000,000.00</b>	<b>81,400,000</b>	<b>741,400,000</b>	
DV22 On 07/02/2020 Spot Bond			8.53500	107.05696	8.53500	107.03225		9,624,066,000.00	1,127,600	7,398,981,900	
<b>Total DV22 SPOT</b>								<b>9,624,066,000.00</b>	<b>1,127,600</b>	<b>7,398,981,900</b>	
<b>Total For DV22</b>								<b>9,624,066,000.00</b>	<b>1,127,600</b>	<b>7,398,981,900</b>	
DV23 On 27/02/2023 Spot Bond			9.03000	108.40001	9.03000	108.37356		16,186,345,434,000.00	1,792,507,800	12,546,641,400	
<b>Total DV23 SPOT</b>								<b>16,186,345,434,000.00</b>	<b>1,792,507,800</b>	<b>12,546,641,400</b>	
<b>Total For DV23</b>								<b>16,186,345,434,000.00</b>	<b>1,792,507,800</b>	<b>12,546,641,400</b>	
DV24 On 18/02/2024 Spot Bond			9.14000	106.27516	9.14000	106.24893		1,836,510,254,000.00	200,931,100	200,931,100	
<b>Total DV24 SPOT</b>								<b>1,836,510,254,000.00</b>	<b>200,931,100</b>	<b>200,931,100</b>	
<b>Total For DV24</b>								<b>1,836,510,254,000.00</b>	<b>200,931,100</b>	<b>200,931,100</b>	
DV29 On 18/02/2029 Spot Bond			9.77000	105.44758	9.77000	105.41980		28,765,128,077,000.00	2,944,230,100	6,182,668,300	
<b>Total DV29 SPOT</b>								<b>28,765,128,077,000.00</b>	<b>2,944,230,100</b>	<b>6,182,668,300</b>	
<b>Total For DV29</b>								<b>28,765,128,077,000.00</b>	<b>2,944,230,100</b>	<b>6,182,668,300</b>	
DVC00 On 09/06/2014 Spot Bond				100.00000	0.00000	99.88219		0.00	2,000,000,000	1,000,000,000	

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 DVC001 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For DVC001</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	99.88685				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	100.25444				0.00	0	0
<b>Total DVF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.36454				0.00	0	0
<b>Total DVF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			8.18500	129.84866	8.18500	129.81989				0.00	0	2,000,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	102.33528				0.00	0	0
<b>Total EDC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			0.10000	104.39037	0.10000	134.44141			5,000,000,000.00		50,000,000	2,050,000,000
<b>Total EL15 SPOT</b>									<b>5,000,000,000.00</b>		<b>50,000,000</b>	<b>2,050,000,000</b>
<b>Total For EL15</b>									<b>5,000,000,000.00</b>		<b>50,000,000</b>	<b>2,050,000,000</b>
EL28 On 02/05/2028 Spot Bond			1.87000	122.41203	1.87000	122.35266				0.00	0	3,000,000,000
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
EL29 On 19/11/2029 Spot Bond			1.88000	110.03859	1.88000	109.98519				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total EL29 SPOT</b>									<b>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			2.02500	109.17304	2.02500	109.11952			0.00	0	0
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			2.10000	100.04918	2.10000	100.00000		15,750,000,000,000.00	7,500,000,000	19,100,000,000	
<b>Total EL31 SPOT</b>								<b>15,750,000,000,000.00</b>	<b>7,500,000,000</b>	<b>19,100,000,000</b>	
<b>Total For EL31</b>								<b>15,750,000,000,000.00</b>	<b>7,500,000,000</b>	<b>19,100,000,000</b>	
EMM01 On 28/07/2020 Spot Bond			9.78500	107.16859	9.78500	107.14031			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			9.63500	107.72239	9.63500	107.69484			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			10.04000	100.86450	10.04000	100.83765			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			10.46000	90.96988	10.46000	94.44145			0.00	0	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.62000	101.71373	10.62000	101.52814			0.00	0	4,666,666,200
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,666,666,200</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>4,666,666,200</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.27723			0.00	1,000,000,000	500,000,000
<b>Total EPF001 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For EPF001</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
EPF002 On 28/05/2018 Spot Bond			100.00000	12.08533	100.00000	12.04675		000,000,000,000,000.00	60,000,000,000	30,000,000,000	
<b>Total EPF002 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>60,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For EPF002</b>								<b>10,000,000,000,000.00</b>	<b>60,000,000,000</b>	<b>30,000,000,000</b>	
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	101.44073			0.00	0	0
<b>Total EPFC08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.44562			0.00	0	0
<b>Total EPFC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.24590			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPFC1 On 19/02/2015 Spot Bond				100.00000	0.00000	100.24776				0.00	0	0
<b>Total EPFC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ185 On 11/06/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				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>
EQ205 On 10/09/2014 Spot Bond			100.00000	78.66379	100.00000	78.49462				0.00	0	0
<b>Total EQ205U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ205U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ206 On 15/10/2014 Spot Bond			100.00000	75.63144	100.00000	75.48017				0.00	0	0
<b>Total EQ206U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ206U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ207 On 14/08/2014 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
<b>Total EQ207U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ207U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ208 On 11/07/2014 Spot Bond			100.00000	90.57072	100.00000	90.34653				0.00	0	0
<b>Total EQ208U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ208U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			3.00000	128.18270	3.00000	128.11661				0.00	0	0
<b>Total EQS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			11.48500	106.85325	11.48500	106.82029				0.00	0	0
<b>Total EQS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	105.24164				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	100.80612				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	101.60324				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			10.06500	96.86838	10.06500	96.84240				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.24797				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	100.10490				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	100.31927				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	100.29474				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	100.28505				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	100.32489				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	100.31288				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	100.27394				0.00	0	0
<b>Total ERSA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/08/2015 Spot Bond				100.00000	0.00000	100.28157				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	100.26458				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	100.27575				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	100.26235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.27166			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			6.89000	103.00118	6.89000	102.98212			0.00	0	200,000,000
<b>Total ES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ES15</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.81000	105.83697	7.81000	105.81482	60,680,180,033,000.00		7,769,549,300		9,694,262,000
<b>Total ES18 SPOT</b>							<b>60,680,180,033,000.00</b>		<b>7,769,549,300</b>		<b>9,694,262,000</b>
<b>Total For ES18</b>							<b>60,680,180,033,000.00</b>		<b>7,769,549,300</b>		<b>9,694,262,000</b>
ES23 On 25/01/2023 Spot Bond			8.56000	112.21286	8.56000	112.18688	38,022,461,984,000.00		4,441,876,400		12,302,248,400
<b>Total ES23 SPOT</b>							<b>38,022,461,984,000.00</b>		<b>4,441,876,400</b>		<b>12,302,248,400</b>
<b>Total For ES23</b>							<b>38,022,461,984,000.00</b>		<b>4,441,876,400</b>		<b>12,302,248,400</b>
ES26 On 02/04/2026 Spot Bond			8.85000	94.06756	8.85000	94.04531	16,198,674,495,000.00		1,830,358,700		36,380,219,000
<b>Total ES26 SPOT</b>							<b>16,198,674,495,000.00</b>		<b>1,830,358,700</b>		<b>36,380,219,000</b>
<b>Total For ES26</b>							<b>16,198,674,495,000.00</b>		<b>1,830,358,700</b>		<b>36,380,219,000</b>
ES33 On 15/09/2033 Spot Bond			9.62000	83.17158	9.67500	82.74245	69,656,116,010,000.00		7,240,760,500		138,145,316,800
<b>Total ES33 SPOT</b>							<b>69,656,116,010,000.00</b>		<b>7,240,760,500</b>		<b>138,145,316,800</b>
<b>Total For ES33</b>							<b>69,656,116,010,000.00</b>		<b>7,240,760,500</b>		<b>138,145,316,800</b>
ES42 On 25/04/2042 Spot Bond			9.92000	87.53549	9.92000	87.51234			0.00	0	38,500,000,000
<b>Total ES42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>38,500,000,000</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>38,500,000,000</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.28852			0.00	0	0
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.29784			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.14301			0.00	0	0
<b>Total FIFB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.91831			0.00	0	0
<b>Total FIFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.36625			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FIFB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.01161			0.00	0	0
<b>Total FIFC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.96519			0.00	0	0
<b>Total FIFC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.52584			0.00	0	0
<b>Total FIFC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	11.07542	100.00000	11.04858			0.00	0	0
<b>Total FR002U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	10.77830	100.00000	10.75219			0.00	0	0
<b>Total FR003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.51655			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	101.57945			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	101.70521			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	101.83092			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			6.72500	102.53525	6.72500	102.51673		685,909,650,000.00	101,994,000	840,000,000	
<b>Total FRB03 SPOT</b>								<b>685,909,650,000.00</b>	<b>101,994,000</b>	<b>840,000,000</b>	
<b>Total For FRB03</b>								<b>685,909,650,000.00</b>	<b>101,994,000</b>	<b>840,000,000</b>	
FRB05 On 21/12/2018 Spot Bond			9.48500	100.24846	9.48500	100.22294		36,215,627,000,000.00	3,818,200,000	0	
<b>Total FRB05 SPOT</b>								<b>16,215,627,000,000.00</b>	<b>3,818,200,000</b>	<b>0</b>	
<b>Total For FRB05</b>								<b>16,215,627,000,000.00</b>	<b>3,818,200,000</b>	<b>0</b>	
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.48381		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.48374			0.00	0	0
<b>Total FRB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.80946			0.00	0	0
<b>Total FRB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.91221			0.00	0	0
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond			100.00000	0.02069	100.00000	100.00000		160,000,000,000,000.00	21,600,000,000	21,600,000,000	
<b>Total FRB12 SPOT</b>								<b>160,000,000,000,000.00</b>	<b>21,600,000,000</b>	<b>21,600,000,000</b>	
<b>Total For FRB12</b>								<b>160,000,000,000,000.00</b>	<b>21,600,000,000</b>	<b>21,600,000,000</b>	
FRB13 On 02/06/2026 Spot Bond			100.00000	0.00368	100.00000	100.00000		380,000,000,000,000.00	13,800,000,000	13,800,000,000	
<b>Total FRB13 SPOT</b>								<b>380,000,000,000,000.00</b>	<b>13,800,000,000</b>	<b>13,800,000,000</b>	
<b>Total For FRB13</b>								<b>380,000,000,000,000.00</b>	<b>13,800,000,000</b>	<b>13,800,000,000</b>	
FRB14 On 02/06/2026 Spot Bond			100.00000	10.02754	100.00000	100.00000		160,000,000,000,000.00	11,600,000,000	11,600,000,000	
<b>Total FRB14 SPOT</b>								<b>160,000,000,000,000.00</b>	<b>11,600,000,000</b>	<b>11,600,000,000</b>	
<b>Total For FRB14</b>								<b>160,000,000,000,000.00</b>	<b>11,600,000,000</b>	<b>11,600,000,000</b>	
FRBC2 On 21/12/2018 Spot Bond			11.28500	107.88263	11.28500	107.85010		9,249,186,000,000.00	819,600,000	0	
<b>Total FRBC21 SPOT</b>								<b>9,249,186,000,000.00</b>	<b>819,600,000</b>	<b>0</b>	
<b>Total For FRBC21</b>								<b>9,249,186,000,000.00</b>	<b>819,600,000</b>	<b>0</b>	
FRBC2 On 21/12/2018 Spot Bond			100.00000	0.00000	100.23768			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			2.10000	128.84712	2.10000	129.64765		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			2.05500	129.56446	2.05500	270.87983		0.00	0	10,000,000	
<b>Total FRBI23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
<b>Total For FRBI23</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
FRBI25 On 31/01/2025 Spot Bond			2.18000	103.29634	2.18000	109.74893		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			2.42000	102.55719	2.42000	156.23304		968,000,000,000.00	400,000,000	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 FRBI28 SPOT</b>									<b>968,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRBI28</b>									<b>968,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			2.27000	118.47969	2.27000	209.74579			272,400,000,000.00	120,000,000	60,000,000
<b>Total FRBI33 SPOT</b>									<b>272,400,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For FRBI33</b>									<b>272,400,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
FRBN0 On 15/09/2015 Spot Bond			7.73500	109.81626	7.73500	109.79362			0.00	0	0
<b>Total FRBN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			7.91200	60.99204	7.91200	60.31727			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			9.47600	38.99200	9.47600	38.08249			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.71000	37.72140	9.71000	36.78949			0.00	0	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC02 On 02/03/2015 Spot Bond			100.00000	59.65829	100.00000	100.00000			0.00	0	0
<b>Total FRC02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04 On 03/06/2014 Spot Bond				100.00000	0.00000	99.96967			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	100.21893			0.00	0	0
<b>Total FRC101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.21297			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	100.21297			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	99.97251			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	100.20943			0.00	0	0

Contract Details	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	101.87343				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	102.14602				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	101.61108				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	101.77658				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	102.15479				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	100.28065	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	100.28065	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	102.11450				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	101.75757				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.67113				0.00	0	0

Contract Details	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	101.90827				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.72742				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond			6.00000	100.22550	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	101.84198				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	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	102.28953				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	102.21936				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	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC142 On 20/09/2017 Spot Bond			100.09221	16.30505	100.09221	16.26552				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	101.56050				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	113.56824				0.00	0	0

Contract Details	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	101.86509				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	102.09510				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	100.19619				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	105.72832				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	101.73613				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	101.75634				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	101.59690				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	101.63694				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	102.16921				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	101.50064				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	101.48289				0.00	0	0

Contract Details	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	101.60677				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 14/12/2018 Spot Bond			13.22500	55.46668	13.22500	55.44708				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.51019				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.51221				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	102.25671				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.58465				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			3.42500	94.40818	3.42500	97.62158				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.65705				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.65705				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	102.19480				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	101.40496				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	99.66007				0.00	0	0

Contract Details	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	102.98586				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	101.55647				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.51824				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	100.67054				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.79175				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	100.42446				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	100.66338				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.80817				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	102.06889				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.62085				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	102.06688				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.50014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC186 On 07/03/2017 Spot Bond				100.00000	0.00000	100.25651				0.00	0	0
<b>Total FRC187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC187 On 20/03/2019 Spot Bond				100.00000	0.00000	101.63694				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.63694				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	101.51276				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	101.20556				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.27536				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	101.03855				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	101.03855				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	101.28909				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	101.02378				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.01938				0.00	0	0
<b>Total FRC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	101.00601				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.00889				0.00	0	0
<b>Total FRC199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.98069				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC201 On 17/04/2016 Spot Bond				100.00000	0.00000	100.88711				0.00	0	0
<b>Total FRC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC202 On 17/04/2017 Spot Bond				100.00000	0.00000	100.98069				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC203 On 17/04/2016 Spot Bond				100.00000	0.00000	100.88336				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	100.58763				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 06/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	100.24134				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	100.94615				0.00	0	0
<b>Total FRC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.74214				0.00	0	0
<b>Total FRC37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.73209				0.00	0	0
<b>Total FRC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.86262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC57 On 20/06/2014 Spot Bond				100.00000	0.00000	101.47992				0.00	0	0
<b>Total FRC57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.74265				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			3.34000	119.00009	3.34000	119.15379				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.76437				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.78252				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			3.32000	109.44857	3.32000	119.31513				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			1.72000	99.48898	1.72000	123.74523				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			3.34000	106.62977	3.34000	119.15379				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			2.70000	102.67797	2.70000	123.55778				0.00	0	0
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			2.77000	103.55669	2.77000	127.98207				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.83641				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	101.68247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.36034				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	102.40235				0.00	0	0
<b>Total FRC82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.53026				0.00	0	0
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.75230				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	104.76703				0.00	0	0
<b>Total FRC85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.05080				0.00	0	0
<b>Total FRC86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.97418				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.68319				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	102.19225				0.00	0	0
<b>Total FRC95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.68118				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	104.08643				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	97.89849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	94.71385				0.00	0	0
<b>Total FRC99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	101.45809				0.00	0	0
<b>Total FRD003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01: On 22/12/2018 Spot Bond			100.00000	9.98521	100.00000	9.96102				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD02: On 01/06/2016 Spot Bond			100.00000	21.07350	100.00000	21.02245				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			4.84000	145.48146	4.84000	145.39935				0.00	0	0
<b>Total FRI15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	101.18589				0.00	0	20,000,000
<b>Total FRJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRJ14</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.52909				0.00	0	24,400,000,000
<b>Total FRJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,400,000,000</b>
<b>Total For FRJ15</b>										<b>0.00</b>	<b>0</b>	<b>24,400,000,000</b>
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.70808				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	102.54590				0.00	0	0
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.16798				0.00	1,000,000,000	500,000,000
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.50898				0.00	44,700,000	44,700,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>44,700,000</b>	<b>44,700,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>44,700,000</b>	<b>44,700,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.35518				0.00	44,700,000	44,700,000

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 FRJ20 SPOT</b>										<b>0.00</b>	<b>44,700,000</b>	<b>44,700,000</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>44,700,000</b>	<b>44,700,000</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	101.45363				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond				100.00000	0.00000	95.92739				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.42000	99.36624	2.42000	130.86282				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.78278				0.00	0	0
<b>Total FRS102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	101.16095	10.38000	101.13247				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	101.16095	10.38000	101.13247				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	103.12000				0.00	0	0
<b>Total FRS105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 22/10/2014 Spot Bond				100.00000	0.00000	100.55897				0.00	0	0
<b>Total FRS106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.76971				0.00	0	0
<b>Total FRS107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.56000	97.29693	2.56000	105.65899				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 07/12/2033 Spot Bond			2.58000	199.57278	2.58000	200.45737				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 31/01/2038 Spot Bond			2.53000	106.18712	2.53000	106.22896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.97322				0.00	0	0
<b>Total FRS111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			2.61000	198.61595	2.61000	199.58537				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.85681				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			2.28000	108.14382	2.28000	108.71444				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.56500	124.57133	2.56500	260.43712				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			2.06500	129.46429	2.06500	270.67033				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			2.78500	122.48857	2.78500	256.08123				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			2.47000	102.87584	2.47000	126.40958				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	100.69657				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			2.00000	130.60292	2.00000	126.54755				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.88325				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	101.15353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.57981				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.40000	105.69428	2.40000	105.64139				0.00	0	0
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS69 On 31/05/2017 Spot Bond			104.97509	16.55516	104.97509	16.51327				0.00	0	0
<b>Total FRS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	22.12865	101.07593	22.07453				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	13.44763	100.44759	13.41493				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	101.42520				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	20.35731	100.76967	20.30766				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			2.10000	113.58345	2.10000	113.52760				0.00	0	0
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.14000	99.35027	2.14000	110.16582				0.00	0	0
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.44359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.17000	99.06823	2.17000	109.85298				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	100.03526				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			2.26500	127.48008	2.26500	337.68148				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	101.09000				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	100.53218				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	100.50324				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	100.47827				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	100.12405				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	100.07633				0.00	0	0
<b>Total FRS97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.12671				0.00	0	0
<b>Total FRS99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX14 On 01/09/2014 Spot Bond			5.87500	102.76137	5.87500	102.74506				0.00	0	110,000,000
<b>Total FRX14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For FRX14</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
FRX15 On 14/03/2015 Spot Bond			6.77500	103.38409	6.77500	103.36538				0.00	0	1,821,600,000



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 FRX15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,821,600,000</b>
<b>Total For FRX15</b>									<b>0.00</b>	<b>0</b>	<b>1,821,600,000</b>
FRX16 On 15/09/2016 Spot Bond			7.60500	102.53443	7.60500	102.51364			1,317,186,000,000.00	173,200,000	87,000,000
<b>Total FRX16 SPOT</b>									<b>1,317,186,000,000.00</b>	<b>173,200,000</b>	<b>87,000,000</b>
<b>Total For FRX16</b>									<b>1,317,186,000,000.00</b>	<b>173,200,000</b>	<b>87,000,000</b>
FRX17 On 15/09/2017 Spot Bond			8.02500	103.17459	8.02500	103.15254			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.19500	108.91686	8.19500	108.89296			553,982,000,000.00	67,600,000	34,000,000
<b>Total FRX18 SPOT</b>									<b>553,982,000,000.00</b>	<b>67,600,000</b>	<b>34,000,000</b>
<b>Total For FRX18</b>									<b>553,982,000,000.00</b>	<b>67,600,000</b>	<b>34,000,000</b>
FRX19 On 15/11/2019 Spot Bond			8.72500	101.62847	8.72500	101.60490			3,325,970,000,000.00	381,200,000	2,164,400,000
<b>Total FRX19 SPOT</b>									<b>3,325,970,000,000.00</b>	<b>381,200,000</b>	<b>2,164,400,000</b>
<b>Total For FRX19</b>									<b>3,325,970,000,000.00</b>	<b>381,200,000</b>	<b>2,164,400,000</b>
FRX20 On 01/10/2020 Spot Bond			8.91500	100.69962	8.91500	100.67563			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			9.51000	91.68627	9.51000	91.66313			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			9.67000	106.83090	9.67000	106.80318			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			9.92000	98.12954	9.92000	98.52853			0.00	0	520,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>520,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>520,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.24000	96.78201	10.24000	96.75532			0.00	0	40,000,000
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRX45 On 14/04/2045 Spot Bond			10.55000	77.91404	10.55000	77.89216			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.30811			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.35865				0.00	0	0
<b>Total FS1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.37885				0.00	0	0
<b>Total FS1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.42931				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.51008				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.57064				0.00	0	0
<b>Total FS1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.83298				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.22048				0.00	0	0
<b>Total FS2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.23207				0.00	0	0
<b>Total FS2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.24247				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.24495				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.25191				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.26238				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.27110				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.30940				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.34584				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	101.08827				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			9.37500	101.62130	9.37500	101.59587				0.00	0	0
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GOVEX1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.45836				0.00	0	0
<b>Total GPT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRA31 On 17/06/2014 Spot Bond				100.00000	0.00000	99.75407				0.00	0	0
<b>Total GRA311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRA311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.08766				0.00	0	0
<b>Total GRB95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.70506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.72037				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.74994				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.78661				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.83750				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	99.86730				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	101.20429				0.00	0	500,000,000
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.94575				0.00	0	0
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.88967				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	101.21806				0.00	100,000,000	100,000,000
<b>Total GRT05 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For GRT05</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.83008				0.00	0	0
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.25327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS01 On 27/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GSIS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.12536				0.00	0	0
<b>Total GSIS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.10721				0.00	0	0
<b>Total GSIS03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.48476				0.00	0	0
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.92772				0.00	0	0
<b>Total HCH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.27644				0.00	0	0
<b>Total HILB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.60890				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	100.61236				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	100.62093				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	100.62414				0.00	0	840,000,000
<b>Total HILC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
<b>Total For HILC12</b>										<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.40993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HILC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.83541				0.00	0	0
<b>Total HMS1B8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond			8.11273	101.74377	8.11273	98.99175				0.00	0	0
<b>Total HMS1B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.87435				0.00	0	0
<b>Total HMS1C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond			8.46542	101.78215	8.46542	104.41639				0.00	0	0
<b>Total HMS1C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.92440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.91564	101.83494	8.91564	104.41639			0.00	0	0
<b>Total HMS1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.98554			0.00	0	0
<b>Total HMS1E4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.95824			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	101.06959			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	101.10853			0.00	0	0
<b>Total HPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.30023			0.00	0	0
<b>Total HPF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			9.89000	97.92424	9.89000	102.83954			0.00	0	211,500,000
<b>Total HPF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>211,500,000</b>
<b>Total For HPF05</b>									<b>0.00</b>	<b>0</b>	<b>211,500,000</b>
HWAY2 On 31/07/2020 Spot Bond			8.26500	110.34894	8.26500	110.32425		2,462,143,500,000.00		297,900,000	5,257,900,000
<b>Total HWAY20 SPOT</b>								<b>2,462,143,500,000.00</b>		<b>297,900,000</b>	<b>5,257,900,000</b>
<b>Total For HWAY20</b>								<b>2,462,143,500,000.00</b>		<b>297,900,000</b>	<b>5,257,900,000</b>
HWAY2 On 07/12/2023 Spot Bond			1.85500	131.58742	1.85500	275.11072		0.00		0	10,200,000,000

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 HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,200,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>10,200,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			1.85500	134.60333	1.85500	275.11072			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			9.64500	99.63692	9.64500	99.61100		10,481,221,500,000.00	1,086,700,000	15,223,500,000	
<b>Total HWAY34 SPOT</b>								<b>10,481,221,500,000.00</b>	<b>1,086,700,000</b>	<b>15,223,500,000</b>	
<b>Total For HWAY34</b>								<b>10,481,221,500,000.00</b>	<b>1,086,700,000</b>	<b>15,223,500,000</b>	
HWAY3 On 31/07/2035 Spot Bond			9.56500	100.28214	9.56500	100.25626		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	60.52746	100.00000	60.38083		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	15.71372	100.00000	15.67565		400,000,000,000,000.00	14,000,000,000	7,000,000,000	
<b>Total HWF02U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>14,000,000,000</b>	<b>7,000,000,000</b>	
<b>Total For HWF02U</b>								<b>10,000,000,000,000.00</b>	<b>14,000,000,000</b>	<b>7,000,000,000</b>	
HWF03 On 09/10/2014 Spot Bond			100.00000	90.06997	100.00000	89.77943		0.00	0	0	
<b>Total HWF03U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF03U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF04 On 09/10/2015 Spot Bond			100.00000	42.10939	100.00000	42.00626		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	21.49463	100.00000	21.44199		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	13.88536	100.00000	13.85172		0.00	0	0	
<b>Total HWF06U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF06U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF07 On 26/03/2015 Spot Bond			100.00000	64.15448	100.00000	63.99561		0.00	0	0	
<b>Total HWF07U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF07U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			1.53000	116.80487	1.53000	116.74920		5,533,132,698,000.00	3,616,426,600	66,796,413,300	
<b>Total I2025 SPOT</b>								<b>5,533,132,698,000.00</b>	<b>3,616,426,600</b>	<b>66,796,413,300</b>	
<b>Total For I2025</b>								<b>5,533,132,698,000.00</b>	<b>3,616,426,600</b>	<b>66,796,413,300</b>	
I2038 On 31/01/2038 Spot Bond			1.80000	121.37219	1.80000	121.31344		10,264,705,200,000.00	5,702,614,000	47,611,895,900	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2038 SPOT</b>									<b>10,264,705,200,000.00</b>	<b>5,702,614,000</b>	<b>47,611,895,900</b>
<b>Total For I2038</b>									<b>10,264,705,200,000.00</b>	<b>5,702,614,000</b>	<b>47,611,895,900</b>
I2046 On 31/03/2046 Spot Bond			1.92000	119.41102	1.92000	119.35290			8,944,066,944,000.00	4,658,368,200	68,300,263,400
<b>Total I2046 SPOT</b>									<b>8,944,066,944,000.00</b>	<b>4,658,368,200</b>	<b>68,300,263,400</b>
<b>Total For I2046</b>									<b>8,944,066,944,000.00</b>	<b>4,658,368,200</b>	<b>68,300,263,400</b>
I2050 On 31/12/2050 Spot Bond			2.00000	126.34445	1.99000	126.59271			28,129,653,200,000.00	14,064,826,600	25,727,760,600
<b>Total I2050 SPOT</b>									<b>28,129,653,200,000.00</b>	<b>14,064,826,600</b>	<b>25,727,760,600</b>
<b>Total For I2050</b>									<b>28,129,653,200,000.00</b>	<b>14,064,826,600</b>	<b>25,727,760,600</b>
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	93.90000			0.00	0	5,400,000
<b>Total IBC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,400,000</b>
<b>Total For IBC01</b>									<b>0.00</b>	<b>0</b>	<b>5,400,000</b>
IBL11 On 12/03/2015 Spot Bond			7.62500	104.32270	7.62500	104.30150			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	100.44061			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	101.63095			0.00	0	0
<b>Total IBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL21 On 15/03/2016 Spot Bond			8.12500	104.30028	8.12500	104.27772			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			8.27500	107.62110	8.27500	107.59739			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.26638			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			4.69000	116.85003	4.69000	116.78440			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			7.94500	103.02615	7.94500	103.00397			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	100.51949			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.54975			0.00	0	0
<b>Total IBL33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			1.54000	102.09429	1.54000	127.26060			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			2.07000	105.72695	2.07000	129.91433			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.56583			0.00	0	0
<b>Total IBL37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	102.46434			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			8.39500	102.65561	8.39500	102.63255			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.91334			0.00	0	0
<b>Total IBL40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	103.17290			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	100.34220			0.00	0	100,000,000
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IBL45 On 21/12/2018 Spot Bond			8.91500	100.23490	8.91500	100.21088			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			9.37500	93.65197	9.37500	93.62827		2,970,000,000,000.00	316,800,000	443,800,000	
<b>Total IBL46 SPOT</b>								<b>2,970,000,000,000.00</b>	<b>316,800,000</b>	<b>443,800,000</b>	
<b>Total For IBL46</b>								<b>2,970,000,000,000.00</b>	<b>316,800,000</b>	<b>443,800,000</b>	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.80776			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.47500	97.56189	8.47500	97.53976			1,672,965,000,000.00	197,400,000	99,200,000
<b>Total IBL49 SPOT</b>									<b>1,672,965,000,000.00</b>	<b>197,400,000</b>	<b>99,200,000</b>
<b>Total For IBL49</b>									<b>1,672,965,000,000.00</b>	<b>197,400,000</b>	<b>99,200,000</b>
IBL50 On 02/08/2020 Spot Bond			9.42500	101.54910	9.42500	101.49863			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	100.60821			0.00	0	0
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.62613			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			7.88500	101.20909	7.88500	101.18747			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			8.69500	100.73057	8.69500	100.70689			0.00	0	0
<b>Total IBL55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.69295			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.36954			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			8.04500	103.69995	8.04500	103.67736			0.00	0	0
<b>Total IBL58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.65500	104.78221	8.65500	104.75769			0.00	0	0
<b>Total IBL59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			9.78000	105.90767	9.78000	105.87975			0.00	0	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.17677			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.72000				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00419	100.00000	0.00418				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	100.75143				0.00	600,000,000	1,100,000,000
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,100,000,000</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,100,000,000</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.78487				0.00	1,140,000,000	570,000,000
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>1,140,000,000</b>	<b>570,000,000</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>1,140,000,000</b>	<b>570,000,000</b>
IDCG03 On 22/10/2020 Spot Bond			9.03500	97.62377	9.03500	97.60020				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	100.60904	5.00000	100.59547				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	100.60904	5.00000	100.59547				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	101.69216	5.00000	101.67829				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	100.60904	5.00000	100.59547				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.87556	4.00000	100.86470				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	102.26850				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	102.19055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDW002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	101.59228				0.00	0	0
<b>Total IDW003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	107.58449	9.20000	107.55805				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	101.36575				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	101.36575				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	100.31932				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.87636	100.00000	8.85485				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	100.73046				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	100.49991				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	100.37704				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			9.62500	101.37484	9.62500	101.34895				0.00	0	0
<b>Total IN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.12605				0.00	0	0
<b>Total IN04Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	101.42325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN06H SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN06H</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.02685				0.00	0	0
<b>Total IN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN191U On 16/05/2017 Spot Bond			100.00000	8.97327	100.00000	8.95153				0.00	0	0
<b>Total IN191U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN191U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN246U On 12/06/2014 Spot Bond			100.00000	97.59358	100.00000	97.33333				0.00	0	0
<b>Total IN246U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN246U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN248U On 26/06/2014 Spot Bond			100.00000	96.85905	100.00000	96.61006				0.00	0	0
<b>Total IN248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN249U On 10/07/2014 Spot Bond			100.00000	90.79602	100.00000	90.57072				0.00	0	0
<b>Total IN249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN423U On 03/06/2014 Spot Bond			100.00000	81.17100	100.00000	99.72678				0.00	0	0
<b>Total IN423U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN423U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN424U On 10/06/2014 Spot Bond			100.00000	99.56553	100.00000	99.29859				0.00	0	0
<b>Total IN424U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN424U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN427U On 01/07/2014 Spot Bond			100.00000	94.24917	100.00000	94.00996				0.00	0	0
<b>Total IN427U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN427U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN428U On 08/07/2014 Spot Bond			100.00000	96.12403	100.00000	96.80156				0.00	0	0
<b>Total IN428U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN428U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN429U On 15/07/2014 Spot Bond			100.00000	92.53090	100.00000	91.85549				0.00	0	0
<b>Total IN429U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN429U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN430U On 22/07/2014 Spot Bond			100.00000	88.00857	100.00000	87.39740				0.00	0	0
<b>Total IN430U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN430U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN431U On 29/07/2014 Spot Bond			100.00000	83.90150	100.00000	83.34586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN431U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN431U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN432U On 05/08/2014 Spot Bond			100.00000	98.36066	100.00000	97.56098				0.00	0	0
<b>Total IN432U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN432U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN433U On 12/08/2014 Spot Bond			100.00000	94.41861	100.00000	93.69231				0.00	0	0
<b>Total IN433U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN433U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN434U On 19/08/2014 Spot Bond			100.00000	89.55883	100.00000	88.90511				0.00	0	0
<b>Total IN434U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN434U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN435U On 26/08/2014 Spot Bond			100.00000	85.17483	100.00000	84.58333				0.00	0	0
<b>Total IN435U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN435U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA424 On 10/06/2014 Spot Bond			5.90000	99.88698	5.90000	99.79030				0.00	0	0
<b>Total INA424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA426 On 24/06/2014 Spot Bond			5.90000	99.66170	5.90000	99.56546				0.00	0	0
<b>Total INA426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA427 On 01/07/2014 Spot Bond			6.00000	99.54183	6.00000	99.44420				0.00	0	0
<b>Total INA427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA428 On 08/07/2014 Spot Bond			6.00000	99.42795	6.00000	99.33054				0.00	0	0
<b>Total INA428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA430 On 22/07/2014 Spot Bond			6.00000	99.20096	6.00000	99.10399				0.00	0	0
<b>Total INA430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA432 On 05/08/2014 Spot Bond			6.10000	98.95809	6.10000	98.86000				0.00	0	0
<b>Total INA432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA433 On 12/08/2014 Spot Bond			6.10000	98.84366	6.10000	98.74579				0.00	0	0
<b>Total INA433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA435 On 26/08/2014 Spot Bond			6.10000	98.61560	6.10000	98.51818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total INA435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.54553				0.00	0	0
<b>Total ING114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			11.07860	103.52786	11.07860	102.97860				0.00	0	0
<b>Total ING115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING116 On 31/03/2016 Spot Bond			11.07860	101.82209	11.07860	101.82431				0.00	0	0
<b>Total ING116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.59917				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	99.78492				0.00	0	0
<b>Total ING135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.56710				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	101.07180	6.50000	101.05414				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.70732				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	101.19403				0.00	0	0
<b>Total ING167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	97.41984				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.54306				0.00	0	0
<b>Total ING204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.89012				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.54661				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.09747				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	103.04041				0.00	0	0
<b>Total ING233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.25445				0.00	0	0
<b>Total ING235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.24439				0.00	0	0
<b>Total ING236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING237 On 09/06/2014 Spot Bond				100.00000	0.00000	101.38352				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>
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	100.79057				0.00	0	0
<b>Total ING239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.47568				0.00	0	0
<b>Total ING241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.35889				0.00	0	0
<b>Total ING242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.24554				0.00	0	0
<b>Total ING243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.24271				0.00	0	0
<b>Total ING244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	100.08402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.24993				0.00	0	0
<b>Total ING247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.82729				0.00	0	0
<b>Total ING251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING252 On 20/06/2014 Spot Bond				100.00000	0.00000	100.43114				0.00	0	0
<b>Total ING252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.09041				0.00	0	0
<b>Total ING254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.64332				0.00	0	0
<b>Total ING89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00572				0.00	0	0
<b>Total INGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	100.48288				0.00	0	0
<b>Total INGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	97.26854				0.00	0	0
<b>Total INGR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP269U On 18/06/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
<b>Total IP269U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP269U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP270U On 10/07/2014 Spot Bond			100.00000	90.79602	100.00000	90.57072				0.00	0	0
<b>Total IP270U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP270U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPC02U On 04/07/2014 Spot Bond			100.00000	92.17172	100.00000	91.93955				0.00	0	0
<b>Total IPC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.95905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IPF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.97896			0.00	0	0
<b>Total IPF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.99227			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			8.63500	101.61807	8.63500	101.59460			0.00	0	0
<b>Total IPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	100.79167			0.00	0	0
<b>Total IPFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.58500	99.27461	9.58500	99.24935			0.00	0	1,000,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.70240			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			8.87500	104.30871	8.87500	104.28410		4,793,387,500,000.00		540,100,000	1,093,800,000
<b>Total IPL6 SPOT</b>								<b>4,793,387,500,000.00</b>		<b>540,100,000</b>	<b>1,093,800,000</b>
<b>Total For IPL6</b>								<b>4,793,387,500,000.00</b>		<b>540,100,000</b>	<b>1,093,800,000</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.10802			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	101.08796			0.00	0	10,000,000
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.57411			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	100.17230			0.00	0	0
<b>Total IV012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.62823			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.80500	106.42425	8.80500	106.39906			0.00	0	0
<b>Total IV014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	103.55115			0.00	0	10,000,000
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	99.91143			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			3.16000	98.16186	3.16000	120.61498		5,674,096,000,000.00		1,795,600,000	916,800,000
<b>Total IV017 SPOT</b>								<b>5,674,096,000,000.00</b>		<b>1,795,600,000</b>	<b>916,800,000</b>
<b>Total For IV017</b>								<b>5,674,096,000,000.00</b>		<b>1,795,600,000</b>	<b>916,800,000</b>
IV019 On 31/03/2028 Spot Bond			3.60000	136.61746	3.60000	136.54479			0.00	0	50,000,000
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.37136			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	101.17348			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	101.05957			0.00	0	0
<b>Total IV024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.78395			0.00	0	10,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.50058			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			3.53000	95.88425	3.53000	96.67014			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			3.53000	95.80431	3.53000	102.02136			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	99.79499			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	100.45593			0.00	0	0
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	101.42325			0.00	0	0
<b>Total IV04Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV04Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			10.48500	111.44785	10.48500	111.41690		13,290,786,000,000.00	1,267,600,000	434,000,000	
<b>Total IV08 SPOT</b>								<b>13,290,786,000,000.00</b>	<b>1,267,600,000</b>	<b>434,000,000</b>	
<b>Total For IV08</b>								<b>13,290,786,000,000.00</b>	<b>1,267,600,000</b>	<b>434,000,000</b>	
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.85795		0.00	1,000,000,000	500,000,000	
<b>Total IV09 SPOT</b>								<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For IV09</b>								<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
IV19A On 31/03/2028 Spot Bond			3.60000	136.61746	3.60000	136.54479		1,024,560,000,000.00	284,600,000	143,100,000	
<b>Total IV19A SPOT</b>								<b>1,024,560,000,000.00</b>	<b>284,600,000</b>	<b>143,100,000</b>	
<b>Total For IV19A</b>								<b>1,024,560,000,000.00</b>	<b>284,600,000</b>	<b>143,100,000</b>	
IV422U On 29/05/2014 Spot Bond			100.00000	81.16502	100.00000	81.16502		0.00	0	0	
<b>Total IV422U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV422U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV424U On 12/06/2014 Spot Bond			100.00000	99.03309	100.00000	98.76900		0.00	0	0	
<b>Total IV424U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV424U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV427U On 03/07/2014 Spot Bond			100.00000	92.40506	100.00000	99.20000		0.00	0	0	
<b>Total IV427U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV427U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV428U On 10/07/2014 Spot Bond			100.00000	96.06261	100.00000	95.33487		0.00	0	0	
<b>Total IV428U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV428U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV429U On 17/07/2014 Spot Bond			100.00000	91.19728	100.00000	90.54119		0.00	0	0	
<b>Total IV429U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV429U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV430U On 24/07/2014 Spot Bond			100.00000	86.79466	100.00000	86.20017		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IV430U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV430U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV432U On 07/08/2014 Spot Bond			100.00000	98.21976	100.00000	97.43400			0.00	0	0
<b>Total IV432U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV432U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV433U On 14/08/2014 Spot Bond			100.00000	92.97710	100.00000	92.27273			0.00	0	0
<b>Total IV433U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV433U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV436U On 04/09/2014 Spot Bond			100.00000	83.52000	100.00000	100.00000		600,000,000,000,000.00	36,000,000,000	36,000,000,000	
<b>Total IV436U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>36,000,000,000</b>	<b>36,000,000,000</b>	
<b>Total For IV436U</b>								<b>10,000,000,000,000.00</b>	<b>36,000,000,000</b>	<b>36,000,000,000</b>	
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.01195			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	100.81848			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	100.24221			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>
IVA422 On 29/05/2014 Spot Bond			5.90000	97.13454	5.90000	97.13454			0.00	0	0
<b>Total IVA422 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA422</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA424 On 12/06/2014 Spot Bond			5.90000	99.85473	5.90000	99.75812			0.00	0	0
<b>Total IVA424 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA424</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA427 On 03/07/2014 Spot Bond			6.00000	99.50927	6.00000	99.41170		75,000,000,000,000.00	12,500,000,000	12,500,000,000	
<b>Total IVA427 SPOT</b>								<b>15,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
<b>Total For IVA427</b>								<b>15,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
IVA428 On 10/07/2014 Spot Bond			6.00000	99.39546	6.00000	99.29811			0.00	0	0
<b>Total IVA428 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA428</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA429 On 17/07/2014 Spot Bond			6.00000	99.28191	6.00000	99.18478			0.00	0	0
<b>Total IVA429 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA429</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA432 On 07/08/2014 Spot Bond			6.10000	98.92537	6.10000	98.82734			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVA432 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA432</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA436 On 04/09/2014 Spot Bond			100.00000	79.69432	100.00000	100.00000			460,000,000,000,000.00	44,600,000,000	22,300,000,000
<b>Total IVA436 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>44,600,000,000</b>	<b>22,300,000,000</b>
<b>Total For IVA436</b>									<b>0,000,000,000,000.00</b>	<b>44,600,000,000</b>	<b>22,300,000,000</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.44842			0.00	0	0
<b>Total IVC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.68758			0.00	0	0
<b>Total IVC005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.11127			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	101.11153			0.00	0	0
<b>Total IVC007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.41463			0.00	0	0
<b>Total IVC012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.24152			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	100.23508			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	100.00007			0.00	0	0
<b>Total IVC016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.97905			0.00	0	0
<b>Total IVC017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.98571			0.00	0	0
<b>Total IVC018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.99903			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVC019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.93909			0.00	0	0
<b>Total IVC020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.82984			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	100.68247			0.00	0	0
<b>Total IVC022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.51025			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	100.35190			0.00	0	0
<b>Total IVC024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.12725			0.00	0	0
<b>Total IVC025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.12594			0.00	0	0
<b>Total IVC026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.22814			0.00	0	0
<b>Total IVC027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.95048			0.00	0	0
<b>Total IVC028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.75701			0.00	0	0
<b>Total IVC029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.60880			0.00	0	0
<b>Total IVC030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC031 On 18/08/2014 Spot Bond			100.00000	82.76644	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	



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 IVC031 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For IVC031</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	57.14622	100.00000	57.00778			0.00	0	0
<b>Total IVF57U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF57U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.68728			0.00	2,000,000,000	1,000,000,000
<b>Total JDG01 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For JDG01</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
JDG02L On 22/01/2015 Spot Bond			100.00000	60.17883	100.00000	60.03144			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	101.49024			0.00	300,000,000	300,000,000
<b>Total JDG03 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For JDG03</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
JDG03L On 21/02/2016 Spot Bond			100.00000	21.64331	100.00000	21.59088			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	101.02119			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	83.63636	100.00000	83.44671			0.00	0	0
<b>Total JDG07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG08L On 28/11/2014 Spot Bond			100.00000	82.31204	100.00000	82.13113			0.00	0	0
<b>Total JDG08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG09L On 29/01/2015 Spot Bond			100.00000	59.09832	100.00000	58.95358			0.00	0	0
<b>Total JDG09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG10L On 29/01/2015 Spot Bond			100.00000	67.82114	100.00000	67.69246			0.00	0	0
<b>Total JDG10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG11L On 04/02/2015 Spot Bond			100.00000	58.56768	100.00000	58.42579			0.00	0	0
<b>Total JDG11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG12L On 18/03/2015 Spot Bond			100.00000	65.90436	100.00000	65.74470			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total JDG12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03L On 30/10/2014 Spot Bond			100.00000	82.63473	100.00000	82.38806				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	102.09393				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	100.76825				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			8.64000	139.37948	8.64000	139.34746				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.71284				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	101.43828				0.00	0	0
<b>Total LBK03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.02069				0.00	0	0
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.12573				0.00	0	0
<b>Total LBK06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.66446				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			8.97500	98.75295	8.97500	98.72899				0.00	0	1,453,700,000
<b>Total LGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,453,700,000</b>
<b>Total For LGL02</b>										<b>0.00</b>	<b>0</b>	<b>1,453,700,000</b>
LGL03 On 03/04/2018 Spot Bond			9.12500	71.03150	9.12500	96.51659				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			9.52500	101.07743	9.52500	101.05145				0.00	0	584,100,000

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 LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>584,100,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>584,100,000</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.38315			0.00	0	0
<b>Total LHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			10.62500	99.81724	10.62500	105.12214			0.00	0	1,040,000,000
<b>Total LHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.60420			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	100.26113			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	100.27836			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	100.29899			0.00	0	0
<b>Total LRFC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.89794			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 06/06/2014 Spot Bond				100.00000	0.00000	99.93484			0.00	0	0
<b>Total MAQ048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	99.93628			0.00	0	0
<b>Total MAQ049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.73904			0.00	0	0
<b>Total MAQ050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	97.76006			0.00	0	0
<b>Total MAQ051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	99.14672			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MAQ052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	98.68763				0.00	0	0
<b>Total MAQ053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 11/12/2014 Spot Bond			100.00000	69.57844	100.00000	69.44644				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	83.63636	100.00000	83.44671				0.00	0	0
<b>Total MAQ09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.63606				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 12/12/2014 Spot Bond			100.00000	62.61807	100.00000	62.46637				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>
MAQ21 On 29/07/2014 Spot Bond			100.00000	82.66667	100.00000	82.11921				0.00	0	0
<b>Total MAQ21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ22 On 09/06/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
<b>Total MAQ22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ22U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ23 On 19/06/2014 Spot Bond			100.00000	95.80052	100.00000	95.54974				0.00	0	0
<b>Total MAQ23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.16659				0.00	0	0
<b>Total MBF027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.88543				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	101.75510				0.00	0	0
<b>Total MBF029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.22136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03:On 28/03/2016 Spot Bond				100.00000	0.00000	101.51670				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	99.87214				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	100.15325				0.00	0	0
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03:On 11/11/2014 Spot Bond				100.00000	0.00000	100.35818				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	100.47482				0.00	0	0
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03:On 15/04/2015 Spot Bond				100.00000	0.00000	100.82184				0.00	0	0
<b>Total MBF038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03:On 17/04/2017 Spot Bond				100.00000	0.00000	100.88184				0.00	0	0
<b>Total MBF039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP22 On 09/09/2014 Spot Bond			100.00000	97.87234	100.00000	97.52650				0.00	0	0
<b>Total MBP22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP22U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	57.45761	100.00000	57.31841				0.00	0	0
<b>Total MBP23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	25.03375	100.00000	24.97310				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	61.11755	100.00000	60.96949				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			8.83500	101.94382	8.83500	101.91975				0.00	0	279,500,000

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 MBSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>279,500,000</b>
<b>Total For MBSA01</b>										<b>0.00</b>	<b>0</b>	<b>279,500,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.72500	101.87513	8.72500	101.85136				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	101.73056				0.00	0	0
<b>Total MCB3M SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB3M</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	101.60886				0.00	0	0
<b>Total MCB5M SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB5M</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	100.91237				0.00	0	0
<b>Total MCB6M SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB6M</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.02350				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	101.03081				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	101.06734				0.00	0	0
<b>Total MEFSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.71431				0.00	0	0
<b>Total MEFSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.85331				0.00	0	0
<b>Total MEFSA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/10/2016 Spot Bond			8.21000	102.15984	8.21000	102.13739				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			8.90500	105.43917	8.90500	105.41379				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			9.71000	105.68777	9.71000	105.66009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MET01 On 15/12/2014 Spot Bond			6.53000	105.71782	6.53000	105.69916			0.00	0	0
<b>Total MET01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MET01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.36873			0.00	0	0
<b>Total MFS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.41923			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			9.72500	104.15856	9.72500	104.21025			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			7.64000	102.86034	7.64000	102.83939		896,936,000,000.00	117,400,000	5,112,700,000	
<b>Total MGL01 SPOT</b>								<b>896,936,000,000.00</b>	<b>117,400,000</b>	<b>5,112,700,000</b>	
<b>Total For MGL01</b>								<b>896,936,000,000.00</b>	<b>117,400,000</b>	<b>5,112,700,000</b>	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.05669			0.00	0	0
<b>Total MIIL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL02 On 31/05/2017 Spot Bond			9.13500	99.17192	9.13500	99.14772			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.52137			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.58500	105.45154	9.58500	104.43343		2,936,844,000,000.00	306,400,000	306,400,000	
<b>Total MMIG02 SPOT</b>								<b>2,936,844,000,000.00</b>	<b>306,400,000</b>	<b>306,400,000</b>	
<b>Total For MMIG02</b>								<b>2,936,844,000,000.00</b>	<b>306,400,000</b>	<b>306,400,000</b>	
MMS01 On 10/12/2016 Spot Bond			100.00000	10.55665	100.00000	10.53108			0.00	0	0
<b>Total MMS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.05425			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			8.83500	99.16521	8.83500	99.14179			0.00	0	325,000,000

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 MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
MTN02 On 13/07/2014 Spot Bond			6.01500	104.40677	6.01500	104.38968			210,525,000,000.00	35,000,000	79,700,000
<b>Total MTN02 SPOT</b>									<b>210,525,000,000.00</b>	<b>35,000,000</b>	<b>79,700,000</b>
<b>Total For MTN02</b>									<b>210,525,000,000.00</b>	<b>35,000,000</b>	<b>79,700,000</b>
MTN03 On 13/07/2015 Spot Bond			7.72500	105.33899	7.72500	105.31694			0.00	0	100,000,000
<b>Total MTN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTN03</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.77500	107.54676	8.77500	107.52125			593,190,000,000.00	67,600,000	557,000,000
<b>Total MTN04 SPOT</b>									<b>593,190,000,000.00</b>	<b>67,600,000</b>	<b>557,000,000</b>
<b>Total For MTN04</b>									<b>593,190,000,000.00</b>	<b>67,600,000</b>	<b>557,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	6.18141	100.89771	6.16632			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	6.26415	100.61875	6.24889			0.00	0	0
<b>Total N4A302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.36394			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	100.36903			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	100.37143			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.40237			0.00	0	0
<b>Total N4B508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.43820			0.00	0	0
<b>Total N4C508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68L On 14/08/2020 Spot Bond			100.00000	0.39657	100.00000	0.39561			0.00	0	0
<b>Total N4D68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68L On 14/08/2020 Spot Bond			100.00000	0.39657	100.00000	0.39561			0.00	0	0
<b>Total N4E68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.14500	95.19437	9.14500	95.17124			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10£ On 25/07/2016 Spot Bond			7.57500	101.15583	7.57500	101.13506			0.00	0	0
<b>Total NBK10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11£ On 28/11/2020 Spot Bond			9.24500	98.58341	9.24500	98.55920		3,154,547,467,000.00	341,216,600	170,608,300	
<b>Total NBK11A SPOT</b>								<b>3,154,547,467,000.00</b>	<b>341,216,600</b>	<b>170,608,300</b>	
<b>Total For NBK11A</b>								<b>3,154,547,467,000.00</b>	<b>341,216,600</b>	<b>170,608,300</b>	
NBK11£ On 27/10/2014 Spot Bond			100.00000	0.00000	100.88956			0.00	0	0	
<b>Total NBK11B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK11B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK12£ On 19/03/2021 Spot Bond			9.03500	103.63564	9.03500	103.61076		0.00	0	0	
<b>Total NBK12A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK12A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK12L On 20/02/2015 Spot Bond			100.00000	0.00000	100.31299			0.00	0	0	
<b>Total NBK12B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK12B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13£ On 19/03/2024 Spot Bond			9.48000	103.55471	9.48000	103.52866		0.00	0	0	
<b>Total NBK13A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK13A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13L On 21/02/2017 Spot Bond			100.00000	0.00000	101.58230			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.40502			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	101.28435			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	100.68601			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	100.17999			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.34293			0.00	400,000,000	200,000,000
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBK2A On 15/09/2015 Spot Bond			7.32500	106.15086	7.32500	106.13010		240,260,000,000.00		32,800,000	735,200,000
<b>Total NBK2A SPOT</b>								<b>240,260,000,000.00</b>		<b>32,800,000</b>	<b>735,200,000</b>
<b>Total For NBK2A</b>								<b>240,260,000,000.00</b>		<b>32,800,000</b>	<b>735,200,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.32628			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			8.73500	113.65062	8.73500	113.62422		2,436,191,500,000.00		278,900,000	993,300,000
<b>Total NBK3A SPOT</b>								<b>2,436,191,500,000.00</b>		<b>278,900,000</b>	<b>993,300,000</b>
<b>Total For NBK3A</b>								<b>2,436,191,500,000.00</b>		<b>278,900,000</b>	<b>993,300,000</b>
NBK4 On 28/10/2024 Spot Bond			10.81500	34.35998	10.81500	34.35031			0.00	0	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK6A On 19/04/2015 Spot Bond			7.72500	102.80085	7.72500	102.77957			0.00	0	950,000,000
<b>Total NBK6A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For NBK6A</b>									<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.84651			0.00	0	0
<b>Total NBK6B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.89083			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9A On 23/03/2016 Spot Bond			8.07500	103.92741	8.07500	103.90505			170,382,500,000.00	21,100,000	489,800,000
<b>Total NBK9A SPOT</b>									<b>170,382,500,000.00</b>	<b>21,100,000</b>	<b>489,800,000</b>
<b>Total For NBK9A</b>									<b>170,382,500,000.00</b>	<b>21,100,000</b>	<b>489,800,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.34168			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	100.14940			0.00	1,100,000,000	550,000,000
<b>Total NCLN48 SPOT</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
<b>Total For NCLN48</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.38283			0.00	1,100,000,000	550,000,000
<b>Total NCLN54 SPOT</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
<b>Total For NCLN54</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.18868			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	101.02139			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	100.00009			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	89.91053			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.99997				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	100.77354				0.00	0	0
<b>Total NCLN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6: On 25/01/2016 Spot Bond				100.00000	0.00000	100.84041				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	100.69623				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	101.07879				0.00	0	0
<b>Total NCLN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	86.14673				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	101.46412				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	100.38007				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.48484				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	101.40406				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	101.11194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NCLN77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.35456			0.00	0	0
<b>Total NCLN78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.34108			0.00	0	0
<b>Total NCLN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	101.34008			0.00	0	0
<b>Total NCLN80 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.62695			0.00	0	0
<b>Total NCLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.55647			0.00	0	0
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			9.98500	107.37245	9.98500	106.15811			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.54642			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			10.02000	106.05584	10.02000	104.94400			0.00	0	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.55647			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	101.39143			0.00	0	0
<b>Total NCLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	99.92357			0.00	0	0
<b>Total NCLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			8.57500	104.55598	8.57500	104.53213		595,105,000,000.00	69,400,000	138,100,000	

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 NED11 SPOT</b>									<b>595,105,000,000.00</b>	<b>69,400,000</b>	<b>138,100,000</b>
<b>Total For NED11</b>									<b>595,105,000,000.00</b>	<b>69,400,000</b>	<b>138,100,000</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.87306			0.00	0	0
<b>Total NED13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.11215			0.00	2,000,000,000	1,000,000,000
<b>Total NED14 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NED14</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
NED15 On 08/04/2024 Spot Bond			10.11500	105.10854	10.11500	103.74199			0.00	0	0
<b>Total NED15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.23145			0.00	1,600,000,000	800,000,000
<b>Total NED16 SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For NED16</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.95094			0.00	0	0
<b>Total NED9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			12.22500	110.05622	12.22500	110.02074			2,918,107,500,000.00	238,700,000	474,700,000
<b>Total NEDH1A SPOT</b>									<b>2,918,107,500,000.00</b>	<b>238,700,000</b>	<b>474,700,000</b>
<b>Total For NEDH1A</b>									<b>2,918,107,500,000.00</b>	<b>238,700,000</b>	<b>474,700,000</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.03008			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>
NET48 On 03/06/2014 Spot Bond				100.00000	0.00000	102.72343			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	99.95185			0.00	0	10,000,000
<b>Total NHM001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NHM001</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NILB10 On 08/12/2016 Spot Bond			2.07500	163.92844	2.07500	163.84793			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			8.77500	106.02298	8.77500	105.99783			0.00	0	0
<b>Total NMP20N SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	99.86765			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NPL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	99.86211				0.00	0	0
<b>Total NPL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			9.40500	104.85193	9.40500	104.97327				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	100.21293				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.44523				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	100.20110				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	100.20854				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.20410				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.60500	104.83429	9.60500	106.00544				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.20860				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	100.21299				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.21002				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.80500	104.81685	9.80500	104.93368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NQ1C10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.21898			0.00	400,000,000	200,000,000
<b>Total NQ1C14 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NQ1C14</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.21595			0.00	0	0
<b>Total NQ1C15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.21743			0.00	0	0
<b>Total NQ1C16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.27190			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	100.25395			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	100.22187			0.00	0	0
<b>Total NQF1D7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			8.59500	113.48397	8.59500	113.45789		1,169,779,500,000.00		136,100,000	770,700,000
<b>Total NRA018 SPOT</b>								<b>1,169,779,500,000.00</b>		<b>136,100,000</b>	<b>770,700,000</b>
<b>Total For NRA018</b>								<b>1,169,779,500,000.00</b>		<b>136,100,000</b>	<b>770,700,000</b>
NRA02: On 31/10/2022 Spot Bond			8.98500	120.09416	8.98500	120.06547		6,504,241,500,000.00		723,900,000	2,188,700,000
<b>Total NRA022 SPOT</b>								<b>6,504,241,500,000.00</b>		<b>723,900,000</b>	<b>2,188,700,000</b>
<b>Total For NRA022</b>								<b>6,504,241,500,000.00</b>		<b>723,900,000</b>	<b>2,188,700,000</b>
NRA02: On 31/05/2023 Spot Bond			1.97000	170.15749	1.97000	170.07442		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			9.36000	122.77261	9.36000	122.74193		725,400,000,000.00		77,500,000	154,100,000
<b>Total NRA028 SPOT</b>								<b>725,400,000,000.00</b>		<b>77,500,000</b>	<b>154,100,000</b>
<b>Total For NRA028</b>								<b>725,400,000,000.00</b>		<b>77,500,000</b>	<b>154,100,000</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.73423		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	100.64404		0.00		0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.40664			0.00	0	0
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.41050			0.00	0	0
<b>Total NTC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.11513			0.00	0	0
<b>Total NTC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.11915			0.00	0	0
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.03661			0.00	0	110,000,000
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.14424			0.00	0	0
<b>Total NYT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13U On 28/05/2020 Spot Bond			100.00000	15.85508	100.00000	15.81667			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	41.18122	100.00000	41.08037			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			6.85500	103.60021	6.85500	103.58114	254,368,485,000.00		37,107,000	37,107,000	1,023,675,100
<b>Total OML01 SPOT</b>							<b>254,368,485,000.00</b>		<b>37,107,000</b>	<b>37,107,000</b>	<b>1,023,675,100</b>
<b>Total For OML01</b>							<b>254,368,485,000.00</b>		<b>37,107,000</b>	<b>37,107,000</b>	<b>1,023,675,100</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.57553	100.00000	14.54022			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	99.20000			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	63.85207	100.00000	63.69569			0.00	0	0

Contract Details	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>
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.35884				0.00	0	0
<b>Total PMM10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.72126				0.00	0	0
<b>Total PMM11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PMM12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	99.92663				0.00	0	0
<b>Total PMM13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PNP17 On 27/06/2014 Spot Bond				100.00000	0.00000	100.09732				0.00	0	0
<b>Total PNP17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PNP17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.78696				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	101.60272				0.00	3,400,000,000	1,700,000,000
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.49895				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>
PR2A1G On 15/06/2014 Spot Bond				100.00000	0.00000	101.39069				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>
PR2A1H On 15/06/2036 Spot Bond				100.00000	0.00000	101.36761				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	101.50885				0.00	0	0
<b>Total PR2B1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1G On 15/06/2014 Spot Bond				100.00000	0.00000	101.44314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total PR2B1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2B1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.39489				0.00	0	0
<b>Total PR2B1H SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2B1H</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.58877				0.00	0	0
<b>Total PR2C1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.50606				0.00	0	0
<b>Total PR2C1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PR2C1G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PR2C1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.44523				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>
PR2D1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.67710				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>
PR2D1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.57945				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>
PR2D1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.50396				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	100.63664				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	100.65505				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	100.66333				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	100.68173				0.00	0	0
<b>Total PRE1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.76079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total PRE1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.77916				0.00	0	0
<b>Total PRE1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.71112				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			6.62500	104.77224	6.62500	104.75359				0.00	0	0
<b>Total R009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R009P On 15/09/2014 Spot Bond			6.38500	98.21322	6.38500	98.19635				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			8.06000	40.14720	8.06000	40.13848				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			6.55500	111.32016	6.62500	111.21041			087,654,590,802,000.00	471,038,076,400	359,304,712,600	
<b>Total R157 SPOT</b>									<b>37,654,590,802,000.00</b>	<b>471,038,076,400</b>	<b>359,304,712,600</b>	
<b>Total For R157</b>									<b>37,654,590,802,000.00</b>	<b>471,038,076,400</b>	<b>359,304,712,600</b>	
R158 On 15/09/2015 Spot Bond			6.62500	111.23010	6.62500	111.21041			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			6.52500	92.09459	6.52500	92.07852			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			6.62500	117.25287	6.62500	117.23211			0.00	0	0	
<b>Total R159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
R159P On 15/09/2016 Spot Bond			6.45500	86.50097	6.45500	86.48603			0.00	0	0	
<b>Total R159P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R159P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.17000	122.80009	8.24000	122.16517			832,411,902,194,000.00	1,081,078,568,200	1,023,742,579,700	
<b>Total R186 SPOT</b>									<b>32,411,902,194,000.00</b>	<b>081,078,568,200</b>	<b>023,742,579,700</b>	
<b>Total For R186</b>									<b>32,411,902,194,000.00</b>	<b>081,078,568,200</b>	<b>023,742,579,700</b>	
R187P On 21/12/2026 Spot Bond			7.98000	37.45675	7.98000	37.44870			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.90000	35.00054	7.90000	34.99309			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			1.57000	281.41068	1.56500	281.38594			33,135,095,862,000.00	21,105,156,600	30,744,946,400
<b>Total R197 SPOT</b>									<b>13,135,095,862,000.00</b>	<b>21,105,156,600</b>	<b>30,744,946,400</b>
<b>Total For R197</b>									<b>13,135,095,862,000.00</b>	<b>21,105,156,600</b>	<b>30,744,946,400</b>
R201 On 21/12/2014 Spot Bond			5.95000	105.42843	6.01500	105.37609			21,555,325,610,000.00	3,622,743,800	74,414,835,300
<b>Total R201 SPOT</b>									<b>21,555,325,610,000.00</b>	<b>3,622,743,800</b>	<b>74,414,835,300</b>
<b>Total For R201</b>									<b>21,555,325,610,000.00</b>	<b>3,622,743,800</b>	<b>74,414,835,300</b>
R202 On 07/12/2033 Spot Bond			1.78000	225.62745	1.78000	225.51843			17,179,232,832,000.00	9,651,254,400	155,178,927,200
<b>Total R202 SPOT</b>									<b>17,179,232,832,000.00</b>	<b>9,651,254,400</b>	<b>155,178,927,200</b>
<b>Total For R202</b>									<b>17,179,232,832,000.00</b>	<b>9,651,254,400</b>	<b>155,178,927,200</b>
R2023 On 28/02/2023 Spot Bond			8.04500	100.15484	8.08000	99.91936			495,367,484,308,000.00	434,477,002,400	454,209,328,100
<b>Total R2023 SPOT</b>									<b>15,367,484,308,000.00</b>	<b>434,477,002,400</b>	<b>454,209,328,100</b>
<b>Total For R2023</b>									<b>15,367,484,308,000.00</b>	<b>434,477,002,400</b>	<b>454,209,328,100</b>
R203 On 15/09/2017 Spot Bond			7.20000	104.79733	7.27500	104.55730			828,357,946,640,000.00	253,938,603,700	564,773,688,600
<b>Total R203 SPOT</b>									<b>28,357,946,640,000.00</b>	<b>253,938,603,700</b>	<b>564,773,688,600</b>
<b>Total For R203</b>									<b>28,357,946,640,000.00</b>	<b>253,938,603,700</b>	<b>564,773,688,600</b>
R2030 On 31/01/2030 Spot Bond			8.80500	95.92844	8.80500	95.90561			374,820,008,019,000.00	42,568,995,800	391,052,028,800
<b>Total R2030 SPOT</b>									<b>4,820,008,019,000.00</b>	<b>42,568,995,800</b>	<b>391,052,028,800</b>
<b>Total For R2030</b>									<b>4,820,008,019,000.00</b>	<b>42,568,995,800</b>	<b>391,052,028,800</b>
R2037 On 31/01/2037 Spot Bond			9.09500	97.19722	9.09500	97.17335			381,494,615,359,000.00	41,945,532,200	275,580,820,700
<b>Total R2037 SPOT</b>									<b>11,494,615,359,000.00</b>	<b>41,945,532,200</b>	<b>275,580,820,700</b>
<b>Total For R2037</b>									<b>11,494,615,359,000.00</b>	<b>41,945,532,200</b>	<b>275,580,820,700</b>
R204 On 21/12/2018 Spot Bond			7.43500	105.74536	7.48500	105.53170			455,356,105,423,500.00	195,743,928,100	419,653,223,400
<b>Total R204 SPOT</b>									<b>5,356,105,423,500.00</b>	<b>195,743,928,100</b>	<b>419,653,223,400</b>
<b>Total For R204</b>									<b>5,356,105,423,500.00</b>	<b>195,743,928,100</b>	<b>419,653,223,400</b>
R2048 On 28/02/2048 Spot Bond			9.20000	97.57811	9.20000	97.55426			585,392,764,600,000.00	172,325,300,500	328,976,875,400
<b>Total R2048 SPOT</b>									<b>15,392,764,600,000.00</b>	<b>172,325,300,500</b>	<b>328,976,875,400</b>
<b>Total For R2048</b>									<b>15,392,764,600,000.00</b>	<b>172,325,300,500</b>	<b>328,976,875,400</b>
R207 On 15/01/2020 Spot Bond			7.68000	100.83957	7.72500	100.61888			524,770,843,648,000.00	328,746,203,600	490,957,360,700
<b>Total R207 SPOT</b>									<b>24,770,843,648,000.00</b>	<b>328,746,203,600</b>	<b>490,957,360,700</b>
<b>Total For R207</b>									<b>24,770,843,648,000.00</b>	<b>328,746,203,600</b>	<b>490,957,360,700</b>
R208 On 31/03/2021 Spot Bond			7.84500	95.46291	7.88500	95.24205			770,519,461,272,500.00	225,687,630,500	1,077,986,994,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R208 SPOT</b>									<b>'0,519,461,272,500.00</b>	<b>225,687,630,500</b>	<b>077,986,994,700</b>
<b>Total For R208</b>									<b>'0,519,461,272,500.00</b>	<b>225,687,630,500</b>	<b>077,986,994,700</b>
R209 On 31/03/2036 Spot Bond			8.94000	75.44885	8.99500	75.01495			791,519,622,584,000.00	535,964,163,600	615,097,953,000
<b>Total R209 SPOT</b>									<b>11,519,622,584,000.00</b>	<b>535,964,163,600</b>	<b>515,097,953,000</b>
<b>Total For R209</b>									<b>11,519,622,584,000.00</b>	<b>535,964,163,600</b>	<b>515,097,953,000</b>
R210 On 31/03/2028 Spot Bond			1.70000	169.94187	1.70000	169.86018			7,033,159,760,000.00	4,137,152,800	28,961,650,300
<b>Total R210 SPOT</b>									<b>7,033,159,760,000.00</b>	<b>4,137,152,800</b>	<b>28,961,650,300</b>
<b>Total For R210</b>									<b>7,033,159,760,000.00</b>	<b>4,137,152,800</b>	<b>28,961,650,300</b>
R211 On 31/01/2017 Spot Bond			0.84000	129.61984	0.84000	129.56051			6,292,786,920,000.00	7,491,413,000	34,773,222,400
<b>Total R211 SPOT</b>									<b>6,292,786,920,000.00</b>	<b>7,491,413,000</b>	<b>34,773,222,400</b>
<b>Total For R211</b>									<b>6,292,786,920,000.00</b>	<b>7,491,413,000</b>	<b>34,773,222,400</b>
R212 On 31/01/2022 Spot Bond			1.50000	135.16628	1.50000	135.10198			54,858,794,700,000.00	36,572,529,800	69,285,864,900
<b>Total R212 SPOT</b>									<b>54,858,794,700,000.00</b>	<b>36,572,529,800</b>	<b>69,285,864,900</b>
<b>Total For R212</b>									<b>54,858,794,700,000.00</b>	<b>36,572,529,800</b>	<b>69,285,864,900</b>
R213 On 28/02/2031 Spot Bond			8.74500	86.59517	8.82000	85.99772			105,731,208,295,000.00	240,792,591,000	491,510,338,700
<b>Total R213 SPOT</b>									<b>105,731,208,295,000.00</b>	<b>240,792,591,000</b>	<b>491,510,338,700</b>
<b>Total For R213</b>									<b>105,731,208,295,000.00</b>	<b>240,792,591,000</b>	<b>491,510,338,700</b>
R214 On 28/02/2041 Spot Bond			9.12500	75.53881	9.12500	75.52049			369,398,646,137,500.00	369,249,166,700	659,602,025,000
<b>Total R214 SPOT</b>									<b>369,398,646,137,500.00</b>	<b>369,249,166,700</b>	<b>659,602,025,000</b>
<b>Total For R214</b>									<b>369,398,646,137,500.00</b>	<b>369,249,166,700</b>	<b>659,602,025,000</b>
R226C On 15/09/2014 Spot Bond			5.98500	98.32328	5.98500	98.30743			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			6.68500	94.98397	6.68500	94.96700			0.00	0	0
<b>Total R227C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R227C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R228C On 15/09/2015 Spot Bond			6.52500	92.09459	6.52500	92.07852			0.00	0	0
<b>Total R228C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			6.44500	89.30821	6.44500	89.29281			0.00	0	0
<b>Total R229C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			6.45500	86.50097	6.45500	86.48603			0.00	0	0
<b>Total R230C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R325C On 21/06/2014 Spot Bond			6.07000	99.70155	6.07000	99.68502			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			6.02000	96.79364	6.02000	96.77787			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			6.59500	93.41721	6.59500	93.40056			0.00	0	0
<b>Total R327C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R327C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R328C On 21/12/2015 Spot Bond			6.46500	90.61168	6.46500	90.59585			0.00	0	0
<b>Total R328C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R328C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			6.44500	87.80924	6.44500	87.79394			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			6.50500	84.94197	6.50500	84.92703			0.00	0	0
<b>Total R330C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			7.25000	80.47913	7.25000	80.46339			0.00	0	0
<b>Total R331C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			7.30000	77.53094	7.30000	77.51567			0.00	0	0
<b>Total R332C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			7.49000	74.24777	7.49000	74.23278			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			7.47000	71.63037	7.47000	71.61593			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			7.45000	69.11856	7.45000	69.10467			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			7.44000	66.67202	7.44000	66.65864			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			7.68500	63.36929	7.68500	63.35617			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			7.66500	61.10146	7.66500	61.08883				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			7.80500	58.28969	7.80500	58.27743				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			7.77500	56.22280	7.77500	56.21102				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			7.74500	54.24488	7.74500	54.23355				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			7.71500	52.35168	7.71500	52.34079				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			7.67500	50.58323	7.67500	50.57276				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			7.63500	48.89338	7.63500	48.88332				0.00	0	0
<b>Total R344C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			8.18000	44.67845	8.18000	44.66861				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			8.14000	43.09728	8.14000	43.08783				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			8.10000	41.58808	8.10000	41.57901				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			8.06000	40.14720	8.06000	40.13848				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			8.02000	38.77117	8.02000	38.76280				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			7.98000	37.45675	7.98000	37.44870				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			7.94000	36.20084	7.94000	36.19310				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			7.90000	35.00054	7.90000	34.99309				0.00	0	0
<b>Total R352C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.23865				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	100.16282				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	101.25173				0.00	0	2,500,000,000
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.11773				0.00	0	0
<b>Total RCSB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	16.37636	100.00000	16.33669				0.00	0	0
<b>Total RCSB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.06412	100.00000	6.04927				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	20.56774	100.00000	20.51792				0.00	0	0
<b>Total RCSB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSC1 On 06/06/2014 Spot Bond				100.00000	0.00000	99.92681				0.00	0	0
<b>Total RCSC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.22845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.82767				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	102.11644				0.00	0	0
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	101.92536				0.00	0	0
<b>Total RDFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.22648				0.00	0	0
<b>Total RDFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.31248				0.00	0	0
<b>Total RDFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.82483				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	100.25906				0.00	0	0
<b>Total RES12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.96725				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.57187				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.66720				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	101.07736				0.00	540,000,000	540,000,000
<b>Total RES25 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>540,000,000</b>
<b>Total For RES25</b>										<b>0.00</b>	<b>540,000,000</b>	<b>540,000,000</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.81852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.01965				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	99.86368				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RESB0 On 03/06/2014 Spot Bond				100.00000	0.00000	99.98153				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	100.55894				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	101.91512				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	101.06245				0.00	0	0
<b>Total RP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.95349				0.00	0	0
<b>Total RP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.95349				0.00	0	0
<b>Total RP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.96530				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	102.19286				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	99.78492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	106.32735	12.35000	106.29215				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	99.84399				0.00	0	0
<b>Total RP019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	13.24969	100.00000	13.21759				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	99.83321				0.00	0	0
<b>Total RP021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.37125				0.00	0	0
<b>Total RP022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.05841				0.00	0	0
<b>Total RP024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.90190				0.00	0	0
<b>Total RP025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	100.16826				0.00	0	0
<b>Total RPG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01U On 31/08/2018 Spot Bond			100.00000	2.27352	100.00000	2.26807				0.00	0	0
<b>Total RPP01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04U On 07/10/2016 Spot Bond			100.00000	15.43518	100.00000	15.39738				0.00	0	0
<b>Total RPP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP07U On 31/01/2016 Spot Bond			100.00000	22.77427	100.00000	22.71910				0.00	0	0
<b>Total RPP07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08U On 30/04/2020 Spot Bond			100.00000	13.47395	100.00000	13.42474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total RPP08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP09I On 21/11/2016 Spot Bond			100.00000	22.73506	100.00000	22.67998			0.00	0	0
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	100.72301			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	101.41111			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.18500	105.09141	9.18500	105.06562			0.00	0	1,375,300,000
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,375,300,000</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>1,375,300,000</b>
RW23 On 10/12/2023 Spot Bond			9.33000	91.57852	9.33000	100.91554			0.00	0	508,300,000
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>508,300,000</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>508,300,000</b>
RW28 On 10/12/2028 Spot Bond			9.97000	84.90210	9.97000	101.86732			0.00	0	0
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.99712			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			7.87500	106.79074	7.87500	106.76832		3,180,712,500,000.00		403,900,000	3,103,900,000
<b>Total SBK12 SPOT</b>								<b>3,180,712,500,000.00</b>		<b>403,900,000</b>	<b>3,103,900,000</b>
<b>Total For SBK12</b>								<b>3,180,712,500,000.00</b>		<b>403,900,000</b>	<b>3,103,900,000</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.15322			0.00	0	0
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			9.32500	101.03149	9.32500	101.00634		58,934,000,000,000.00		6,320,000,000	876,200,000
<b>Total SBK14 SPOT</b>								<b>58,934,000,000,000.00</b>		<b>6,320,000,000</b>	<b>876,200,000</b>
<b>Total For SBK14</b>								<b>58,934,000,000,000.00</b>		<b>6,320,000,000</b>	<b>876,200,000</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.85228			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	101.65623			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.72026			0.00	0	1,800,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.86764			0.00	600,000,000	310,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>310,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>600,000,000</b>	<b>310,000,000</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.85206			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			7.72500	102.00994	7.72500	101.98893		8,268,067,500,000.00		1,070,300,000	3,172,800,000
<b>Total SBK7 SPOT</b>								<b>8,268,067,500,000.00</b>		<b>1,070,300,000</b>	<b>3,172,800,000</b>
<b>Total For SBK7</b>								<b>8,268,067,500,000.00</b>		<b>1,070,300,000</b>	<b>3,172,800,000</b>
SBK9 On 10/04/2018 Spot Bond			9.08500	99.03456	9.08500	99.01052			0.00	0	1,084,863,300
<b>Total SBK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,084,863,300</b>
<b>Total For SBK9</b>									<b>0.00</b>	<b>0</b>	<b>1,084,863,300</b>
SBN27 On 15/09/2015 Spot Bond			8.08500	109.37592	8.08500	109.35237			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			7.94500	109.55174	7.94500	109.52856			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			7.87500	109.63981	7.87500	109.61681			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			8.67500	100.58011	8.67500	100.55691			0.00	0	0
<b>Total SBN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			8.02000	109.45750	8.02000	109.43412			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			7.98500	109.50146	7.98500	109.47818			0.00	0	0
<b>Total SBN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.49835			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.00000			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	101.71385			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	101.23462			0.00	0	0
<b>Total SBN51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			8.32500	103.37440	8.32500	103.35149		1,292,040,000,000.00		155,200,000	78,000,000
<b>Total SBS13 SPOT</b>								<b>1,292,040,000,000.00</b>		<b>155,200,000</b>	<b>78,000,000</b>
<b>Total For SBS13</b>								<b>1,292,040,000,000.00</b>		<b>155,200,000</b>	<b>78,000,000</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.05121			0.00	2,300,000,000	1,800,000,000
<b>Total SBS15 SPOT</b>									<b>0.00</b>	<b>2,300,000,000</b>	<b>1,800,000,000</b>
<b>Total For SBS15</b>									<b>0.00</b>	<b>2,300,000,000</b>	<b>1,800,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.38920			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.51398			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			9.03500	110.39859	9.03500	110.37179			0.00	0	1,010,000,000
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
SBS20 On 15/05/2026 Spot Bond			9.89000	101.61501	9.89000	101.58836		6,136,745,000,000.00		620,500,000	1,234,100,000
<b>Total SBS20 SPOT</b>								<b>6,136,745,000,000.00</b>		<b>620,500,000</b>	<b>1,234,100,000</b>
<b>Total For SBS20</b>								<b>6,136,745,000,000.00</b>		<b>620,500,000</b>	<b>1,234,100,000</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.39543			0.00	0	10,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.69593			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	100.40122			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.20400			0.00	0	2,000,000,000
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SBS25 On 24/05/2019 Spot Bond			8.58500	101.37044	8.58500	101.34729		3,926,779,000,000.00		457,400,000	3,444,300,000
<b>Total SBS25 SPOT</b>								<b>3,926,779,000,000.00</b>	<b>457,400,000</b>	<b>3,444,300,000</b>	
<b>Total For SBS25</b>								<b>3,926,779,000,000.00</b>	<b>457,400,000</b>	<b>3,444,300,000</b>	
SBS26l On 28/02/2017 Spot Bond			100.00000	10.86116	100.00000	10.83685		0.00	0	0	0
<b>Total SBS26U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SBS26U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			9.62000	106.02664	9.62000	105.99913		4,355,936,000,000.00		452,800,000	3,112,800,000
<b>Total SBS27 SPOT</b>								<b>4,355,936,000,000.00</b>	<b>452,800,000</b>	<b>3,112,800,000</b>	
<b>Total For SBS27</b>								<b>4,355,936,000,000.00</b>	<b>452,800,000</b>	<b>3,112,800,000</b>	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.92230		0.00	3,000,000,000	1,500,000,000	0
<b>Total SBS28 SPOT</b>								<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For SBS28</b>								<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
SBS3 On 25/05/2026 Spot Bond			8.94000	94.82318	8.94000	94.80066		0.00	0	0	0
<b>Total SBS3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			9.58500	95.25076	9.58500	95.22653		0.00	0	243,000,000	0
<b>Total SBS4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>243,000,000</b>	
<b>Total For SBS4</b>								<b>0.00</b>	<b>0</b>	<b>243,000,000</b>	
SBS9 On 07/07/2016 Spot Bond			7.67500	111.73988	7.67500	111.71663		0.00	0	341,600,000	0
<b>Total SBS9 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>341,600,000</b>	
<b>Total For SBS9</b>								<b>0.00</b>	<b>0</b>	<b>341,600,000</b>	
SBSI11 On 07/12/2023 Spot Bond			2.09500	129.16432	2.09500	270.04296		0.00	0	10,000,000	0
<b>Total SBSI11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
<b>Total For SBSI11</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
SBSI12 On 31/01/2017 Spot Bond			1.48500	103.48634	1.48500	127.43950		2,079,000,000,000.00	1,400,000,000	1,500,000,000	0
<b>Total SBSI12 SPOT</b>								<b>2,079,000,000,000.00</b>	<b>1,400,000,000</b>	<b>1,500,000,000</b>	
<b>Total For SBSI12</b>								<b>2,079,000,000,000.00</b>	<b>1,400,000,000</b>	<b>1,500,000,000</b>	
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.50000		0.00	0	0	0
<b>Total SCM107 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SF2A1l On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SF2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI001 On 30/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SGI001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	10.42940	100.00000	10.40414				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				159.70422	0.00000	82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.11000	111.86559	2.11000	125.42446				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	101.07180	6.50000	101.05414				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.67564				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	101.27998				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	102.94204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			9.30500	102.28406	9.30500	102.25850				0.00	0	281,900,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>281,900,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>281,900,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.69639				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	101.06650				0.00	0	0
<b>Total SHS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.39454				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.26529				0.00	0	0
<b>Total SHS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.58883				0.00	0	0
<b>Total SHS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11 On 19/11/2016 Spot Bond			100.00000	13.91908	100.00000	13.88536				0.00	0	0
<b>Total SHS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	99.80818				0.00	0	0
<b>Total SHS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS13 On 21/05/2015 Spot Bond			100.00000	55.46273	100.00000	55.28957				0.00	0	0
<b>Total SHS13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			7.92500	106.25692	7.92500	106.23411				0.00	0	2,664,200,000
<b>Total SLI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,664,200,000</b>
<b>Total For SLI2</b>										<b>0.00</b>	<b>0</b>	<b>2,664,200,000</b>
SLI3 On 15/08/2023 Spot Bond			9.08500	100.20558	9.08500	101.22720				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			8.62500	100.71954	8.62500	100.69643				0.00	0	3,214,500,000

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 SNT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,214,500,000</b>
<b>Total For SNT01</b>									<b>0.00</b>	<b>0</b>	<b>3,214,500,000</b>
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.26332			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	100.23724			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	100.58010			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	100.23892			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	100.68411			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			8.37500	106.48103	8.37500	106.45703		2,783,012,500,000.00	332,300,000	660,900,000	
<b>Total SSA01 SPOT</b>								<b>2,783,012,500,000.00</b>	<b>332,300,000</b>	<b>660,900,000</b>	
<b>Total For SSA01</b>								<b>2,783,012,500,000.00</b>	<b>332,300,000</b>	<b>660,900,000</b>	
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.01551		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	101.38971		0.00	0	0	
<b>Total SSA04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSA04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.93642		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			9.43500	94.94936	9.43500	94.92544		0.00	0	3,800,400,000	
<b>Total SSA06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>3,800,400,000</b>	
<b>Total For SSA06</b>								<b>0.00</b>	<b>0</b>	<b>3,800,400,000</b>	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.00007		0.00	0	0	
<b>Total SSN001 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN001</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.46822		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.79929				0.00	0	0
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.49300	87.61067	9.49300	87.58848				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.55500	87.33133	9.55500	87.30906				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 21/12/2014 Spot Bond			7.26000	104.72395	7.26000	104.70343				0.00	0	0
<b>Total SSN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			8.98500	95.24699	8.98500	95.22387				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.59276				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			8.45500	101.19540	8.45500	101.17264				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.28000	108.35528	2.28000	108.71444				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			8.43500	101.98122	8.43500	101.95807				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 19/07/2014 Spot Bond				100.00000	0.00000	100.58370				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>
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.18240				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			9.66000	110.75376	9.66000	110.72505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.99991				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	99.63593				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	101.50988				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			10.05000	77.31465	10.05000	77.29405				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.84513				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SSN025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	100.33016				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1063 On 10/06/2014 Spot Bond				100.00000	0.00000	99.87118				0.00	0	0
<b>Total SY1063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1063 On 17/06/2014 Spot Bond				100.00000	0.00000	99.75596				0.00	0	0
<b>Total SY1065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1065 On 18/06/2014 Spot Bond				100.00000	0.00000	99.73942				0.00	0	0
<b>Total SY1067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1067 On 09/06/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
<b>Total SY1072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1072 On 21/07/2014 Spot Bond				100.00000	0.00000	99.19636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SY1076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY107€ On 29/07/2014 Spot Bond			100.00000	86.69834	100.00000	86.49289				0.00	0	0
<b>Total SY1078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY108C On 30/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1081 On 29/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1082 On 05/06/2014 Spot Bond				100.00000	0.00000	99.95114				0.00	0	0
<b>Total SY1082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1084 On 09/06/2014 Spot Bond				100.00000	0.00000	99.88608				0.00	0	0
<b>Total SY1084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY108€ On 10/06/2014 Spot Bond				100.00000	0.00000	99.86992				0.00	0	0
<b>Total SY1085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.82009				0.00	0	0
<b>Total SY1086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	98.85183				0.00	0	0
<b>Total SY1087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.82007				0.00	0	0
<b>Total SY1088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY108€ On 17/06/2014 Spot Bond				100.00000	0.00000	99.75532				0.00	0	0
<b>Total SY1089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	98.73879				0.00	0	0
<b>Total SY1090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1092 On 20/06/2014 Spot Bond				100.00000	0.00000	99.70561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SY1092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	98.72219				0.00	0	0
<b>Total SY1094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1095 On 18/06/2014 Spot Bond				100.00000	0.00000	99.73819				0.00	0	0
<b>Total SY1095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1096 On 23/06/2014 Spot Bond				100.00000	0.00000	99.65707				0.00	0	0
<b>Total SY1096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1097 On 22/08/2014 Spot Bond				100.00000	0.00000	98.67326				0.00	0	0
<b>Total SY1098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1099 On 23/06/2014 Spot Bond				100.00000	0.00000	99.65740				0.00	0	0
<b>Total SY1099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1100 On 27/06/2014 Spot Bond				100.00000	0.00000	99.59384				0.00	0	0
<b>Total SY1100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	98.60469				0.00	0	0
<b>Total SY1101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1102 On 30/06/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532			020,000,000,000,000.00	10,200,000,000	5,100,000,000	
<b>Total SY1102 SPOT</b>									<b>20,000,000,000,000.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>	
<b>Total For SY1102</b>									<b>20,000,000,000,000.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>	
SY1103 On 29/08/2014 Spot Bond			100.00000	80.75221	100.00000	80.57395			240,000,000,000,000.00	32,400,000,000	16,200,000,000	
<b>Total SY1103 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>32,400,000,000</b>	<b>16,200,000,000</b>	
<b>Total For SY1103</b>									<b>10,000,000,000,000.00</b>	<b>32,400,000,000</b>	<b>16,200,000,000</b>	
SY1104 On 30/06/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0	
<b>Total SY1104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SY1104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SZ18 On 30/09/2015 Spot Bond			7.08500	108.89703	7.08500	108.87631			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			8.84000	102.68211	8.84000	102.65784			0.00	0	29,560,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,560,900</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>29,560,900</b>
T018 On 15/07/2014 Spot Bond			100.00000	94.50093	100.00000	94.26930				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	88.76328	100.00000	88.55042				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	26.41812	100.00000	26.35411				0.00	0	0
<b>Total TF108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.74697				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	100.56197				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	100.23661				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	99.99984				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.21790				0.00	0	0
<b>Total TFS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.31827				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.38899				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS124 On 18/06/2014 Spot Bond				100.00000	0.00000	99.74536				0.00	0	0
<b>Total TFS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	97.49252				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TFS125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS12€ On 21/11/2014 Spot Bond				100.00000	0.00000	96.98564				0.00	0	0
<b>Total TFS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.61836				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			7.87500	104.61463	7.87500	104.59231				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.79007				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.81214				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	102.92757	7.83000	102.90574				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.77794				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.80552				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	102.54244				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.77794				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.80552				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.16000	80.26878	7.16000	102.65820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B <sup>1</sup> On 18/10/2038 Spot Bond				100.00000	0.00000	100.85953				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B <sup>2</sup> On 18/07/2017 Spot Bond				100.00000	0.00000	100.85513				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>
TH10C <sup>1</sup> On 18/10/2038 Spot Bond				100.00000	0.00000	100.96077				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C <sup>2</sup> On 18/07/2017 Spot Bond				100.00000	0.00000	100.94648				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D <sup>1</sup> On 18/10/2038 Spot Bond				100.00000	0.00000	101.37647				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D <sup>2</sup> On 18/07/2017 Spot Bond				100.00000	0.00000	101.32744				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A <sup>1</sup> On 18/07/2041 Spot Bond				100.00000	0.00000	100.77683				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>
TH11A <sup>2</sup> On 18/07/2041 Spot Bond				100.00000	0.00000	100.81214				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>
TH11A <sup>3</sup> On 18/07/2018 Spot Bond			8.73000	103.26230	8.73000	103.14049				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>
TH11A <sup>4</sup> On 18/07/2041 Spot Bond				100.00000	0.00000	100.77352				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>
TH11A <sup>5</sup> On 18/07/2041 Spot Bond				100.00000	0.00000	100.80552				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A <sup>6</sup> On 18/07/2041 Spot Bond			8.95500	93.36276	8.95500	100.38573				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.91069				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95686				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.86174				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.84962				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.00429				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95857				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95417				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.08852				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.30018				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.30454				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.52722				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.81939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	6.46562	101.06155	6.44963				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	100.77352				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	101.08951				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.87275				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.91678				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	101.38082				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	101.19728				0.00	0	0
<b>Total THE9A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.80269				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.81382				0.00	0	0
<b>Total THE9A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.80269				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.81382				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.81939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
THE9A7 On 18/07/2016 Spot Bond				100.00000	0.00000	100.79600			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>
THE9A8 On 18/07/2016 Spot Bond				100.00000	0.00000	100.81382			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>
THE9A9 On 18/07/2016 Spot Bond				100.00000	0.00000	100.87506			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>
THE9B1 On 18/07/2039 Spot Bond				100.00000	0.00000	100.87506			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>
THE9B2 On 18/07/2016 Spot Bond				100.00000	0.00000	100.87506			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>
THE9B3 On 18/07/2016 Spot Bond				100.00000	0.00000	100.96405			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>
THE9C1 On 18/07/2039 Spot Bond				100.00000	0.00000	100.98628			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>
THE9C2 On 18/07/2016 Spot Bond				100.00000	0.00000	100.95849			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>
THE9C3 On 18/07/2016 Spot Bond				100.00000	0.00000	101.40220			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>
THE9D1 On 18/07/2039 Spot Bond				100.00000	0.00000	101.42987			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>
THE9D2 On 18/07/2016 Spot Bond				100.00000	0.00000	101.41880			0.00	0	0
<b>Total THE9D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			8.37500	104.12911	8.37500	104.10576		845,037,500,000.00	100,900,000	1,281,600,000	

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 TL15 SPOT</b>									<b>845,037,500,000.00</b>	<b>100,900,000</b>	<b>1,281,600,000</b>
<b>Total For TL15</b>									<b>845,037,500,000.00</b>	<b>100,900,000</b>	<b>1,281,600,000</b>
TL20 On 22/02/2020 Spot Bond			9.87000	85.27310	9.87000	85.22104			0.00	0	40,000,000
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
TN17 On 14/11/2017 Spot Bond			8.11500	103.84692	8.11500	103.82448			0.00	0	4,961,900,000
<b>Total TN17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,961,900,000</b>
<b>Total For TN17</b>									<b>0.00</b>	<b>0</b>	<b>4,961,900,000</b>
TN20 On 17/09/2020 Spot Bond			9.13500	108.61851	9.13500	108.59214			7,814,079,000.00	855,400	32,701,341,400
<b>Total TN20 SPOT</b>									<b>7,814,079,000.00</b>	<b>855,400</b>	<b>32,701,341,400</b>
<b>Total For TN20</b>									<b>7,814,079,000.00</b>	<b>855,400</b>	<b>32,701,341,400</b>
TN20U On 14/04/2020 Spot Bond			100.00000	0.76246	100.00000	0.76006			0.00	0	0
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			9.33000	109.89010	9.33000	109.86288			0.00	0	15,582,700,000
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,582,700,000</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>15,582,700,000</b>
TN25 On 19/08/2025 Spot Bond			9.49000	102.77045	9.49000	102.74413			5,816,421,000,000.00	612,900,000	16,003,100,000
<b>Total TN25 SPOT</b>									<b>5,816,421,000,000.00</b>	<b>612,900,000</b>	<b>16,003,100,000</b>
<b>Total For TN25</b>									<b>5,816,421,000,000.00</b>	<b>612,900,000</b>	<b>16,003,100,000</b>
TN27 On 14/11/2027 Spot Bond			9.49000	96.04390	9.49000	96.01971			4,155,247,746,000.00	437,855,400	5,249,841,500
<b>Total TN27 SPOT</b>									<b>4,155,247,746,000.00</b>	<b>437,855,400</b>	<b>5,249,841,500</b>
<b>Total For TN27</b>									<b>4,155,247,746,000.00</b>	<b>437,855,400</b>	<b>5,249,841,500</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.51229			0.00	0	0
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.28296			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	100.39960			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	100.35673			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.36601			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.36690				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	100.41238				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	100.50665				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	101.22836				0.00	0	1,500,000,000
<b>Total TPDA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For TPDA01</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.06229				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	101.08516				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.83572				0.00	0	0
<b>Total TPDA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.89349				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.08302	10.00000	100.05534				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	100.08096	9.75000	100.05396				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	10.08036	100.00000	10.05350				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>
TSP14 On 29/05/2014 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 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>
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	98.06852				0.00	0	0
<b>Total TSP150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	97.37646				0.00	0	0
<b>Total TSP152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	97.18713				0.00	0	5,000,000,000
<b>Total TSP153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For TSP153</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
TSP154 On 12/06/2014 Spot Bond				100.00000	0.00000	99.84815				0.00	0	0
<b>Total TSP154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP155 On 24/07/2014 Spot Bond				100.00000	0.00000	99.19356				0.00	0	0
<b>Total TSP155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	96.13465				0.00	0	0
<b>Total TSP156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	98.86868				0.00	0	0
<b>Total TSP157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	95.24668				0.00	0	0
<b>Total TSP158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP159 On 21/08/2014 Spot Bond				102.21331	0.00000	98.64579				0.00	0	0
<b>Total TSP159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	94.81054				0.00	0	0
<b>Total TSP160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	94.85459				0.00	0	0
<b>Total TSP161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	98.15319				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TSP162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP162 On 19/03/2015 Spot Bond				100.00000	0.00000	94.68552			0.00	0	0
<b>Total TSP163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP163 On 02/04/2015 Spot Bond				100.00000	0.00000	94.45944			0.00	0	0
<b>Total TSP164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP164</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 16/10/2014 Spot Bond				100.00000	0.00000	97.68629			0.00	0	0
<b>Total TSP165 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP165</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP165 On 16/04/2015 Spot Bond				100.00000	0.00000	94.23619			0.00	0	0
<b>Total TSP166 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP166</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP166 On 28/05/2015 Spot Bond			100.00000	50.57297	100.00000	50.47702		20,000,000,000,000.00	200,000,000	20,200,000,000	
<b>Total TSP167 SPOT</b>								<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>20,200,000,000</b>	
<b>Total For TSP167</b>								<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>20,200,000,000</b>	
TTO01U On 28/08/2019 Spot Bond			100.00000	12.17009	100.00000	12.14061		0.00	0	0	
<b>Total TTO01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TTO01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.30436		0.00	0	0	
<b>Total TWC044 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC044</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	100.86662		0.00	0	0	
<b>Total TWC047 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC047</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	100.80816		0.00	0	0	
<b>Total TWC048 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC048</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	100.79996		0.00	0	0	
<b>Total TWC049 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC049</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.77141		0.00	0	0	
<b>Total TWC051 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC051</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	100.66247		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.29934				0.00	0	0
<b>Total TWC053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	100.11641				0.00	0	0
<b>Total TWC054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.89990				0.00	0	0
<b>Total TWCJ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.13099				0.00	0	0
<b>Total TWCJ11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	100.80785				0.00	0	0
<b>Total TWCM10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.11699				0.00	0	0
<b>Total TWCM11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.28500	109.65256	9.28500	109.62553			1,516,240,500,000.00	163,300,000	324,800,000	
<b>Total UG21 SPOT</b>									<b>1,516,240,500,000.00</b>	<b>163,300,000</b>	<b>324,800,000</b>	
<b>Total For UG21</b>									<b>1,516,240,500,000.00</b>	<b>163,300,000</b>	<b>324,800,000</b>	
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.90214			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	101.33633			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			9.61500	103.81549	9.61500	103.78899			0.00	0	0	
<b>Total UTR40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For UTR40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	101.15085			0.00	0	0	
<b>Total VKC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VKC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.15186			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total VKC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.48310			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	100.49917			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	100.49991			0.00	40,000,000	20,000,000
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.26871			0.00	0	0
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.30475			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			6.98500	110.21254	6.98500	110.19198		410,718,000,000.00		58,800,000	10,116,900,000
<b>Total WS04 SPOT</b>								<b>410,718,000,000.00</b>		<b>58,800,000</b>	<b>10,116,900,000</b>
<b>Total For WS04</b>								<b>410,718,000,000.00</b>		<b>58,800,000</b>	<b>10,116,900,000</b>
WS05 On 01/08/2018 Spot Bond			1.32000	239.41984	1.32000	239.30709			0.00	0	6,400,000
<b>Total WS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,400,000</b>
<b>Total For WS05</b>									<b>0.00</b>	<b>0</b>	<b>6,400,000</b>
WSP1 On 28/05/2015 Spot Bond			6.94500	102.06626	6.94500	102.04733			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			7.78000	103.33771	7.78000	103.31627		2,105,268,000,000.00		270,600,000	9,636,800,000
<b>Total WSP2 SPOT</b>								<b>2,105,268,000,000.00</b>		<b>270,600,000</b>	<b>9,636,800,000</b>
<b>Total For WSP2</b>								<b>2,105,268,000,000.00</b>		<b>270,600,000</b>	<b>9,636,800,000</b>
WSP3 On 28/05/2019 Spot Bond			8.04000	104.02297	8.04000	104.00068			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			8.35000	103.15691	8.35000	103.13398			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			8.42500	103.13341	8.42500	103.11028		194,617,500,000.00		23,100,000	2,545,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total WSP5 SPOT</b>									<b>194,617,500,000.00</b>	<b>23,100,000</b>	<b>2,545,900,000</b>
<b>Total For WSP5</b>									<b>194,617,500,000.00</b>	<b>23,100,000</b>	<b>2,545,900,000</b>
Z014 On 30/06/2015 Spot Bond			6.57500	93.28438	6.57500	93.26771			0.00	0	0
<b>Total Z014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
Z019 On 30/06/2014 Spot Bond			6.05000	99.55446	6.05000	99.53803			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			6.50500	91.56225	6.50500	91.54623			0.00	0	0
<b>Total Z020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
Z025 On 30/11/2014 Spot Bond			6.03000	97.11218	6.03000	97.09660			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			6.57500	93.26771	6.57500	93.25105			0.00	0	0
<b>Total Z071 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			7.43000	67.81705	7.43000	67.80361			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	38.40000	100.00000	38.32714			0.00	0	0
<b>Total ZA021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	20.32560	100.00000	20.28704			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>62,014,217,727,293,000.00</b>	<b>892,951,971,500</b>	<b>329,294,081,200</b>
<b>Total for SPOT :</b>									<b>62,014,217,727,293,000.00</b>	<b>892,951,971,500</b>	<b>329,294,081,200</b>
<b>Total Futures</b>									<b>62 014 220 615 368 000.00</b>	<b>892,951,998,557</b>	<b>329,294,414,003</b>
<b>Total Options</b>									<b>937 251.00</b>	<b>475</b>	<b>35,067</b>
<b>Grand Total:</b>									<b>62,014,220,616,305,300.00</b>	<b>892,951,999,032</b>	<b>329,294,449,070</b>