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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			124.03904	124.03904	124.03331	124.03331			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.41002	124.41002	124.40588	124.40588			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			10,043.31000	10.04331	10,049,040		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			10,033.31000	10.03331	10,039,040		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			10,023.31000	10.02331	10,029,040		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			2,395.88000	2.39588	2,400,020		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,415.88000	2.41588	2,420,020		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			2,405.88000	2.40588	2,410,020		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			9.58338	84.94404	9.65517	84.41091			0.00	0	0
ES33	On	06/11/2014	Bond Future			9.68232	82.41750	9.75629	81.87754			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.78026	83.68865	9.85656	83.14111			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Call			3,464.22000	3.46422	3,997,350		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			3,533.25000	3.53325	4,066,380		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			3,602.18000	3.60218	4,135,310		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			3,737.15000	3.73715	4,277,110		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			3,804.60000	3.80460	4,344,560		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			3,871.95000	3.87195	4,411,910		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	05/02/2015	Bond Future	10.00	Call			1,014.03000	1.01403	1,561,570		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,083.99000	1.08399	1,631,530		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			943.98000	0.94398	1,491,520		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	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			117.24148	117.24148	117.23706	117.23706			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.99227	118.99227	118.98932	118.98932			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
I2025	On	07/08/2014	Bond Future	108.99	Call			8,247.06000	8.24706	8,251,480		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			8,237.06000	8.23706	8,241,480		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			8,227.06000	8.22706	8,231,480		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,999.32000	1.99932	2,002,270		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			1,989.32000	1.98932	1,992,270		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,979.32000	1.97932	1,982,270		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	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			122.18944	122.18944	122.18404	122.18404			0.00	0	1,015
I2038	On	06/11/2014			124.01398	124.01398	124.01015	124.01015			0.00	0	900
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,915</b>
I2038	On	07/08/2014	105.99	Call			16,194.04000	16.19404	16,199,440		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			16,184.04000	16.18404	16,189,440		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			16,174.04000	16.17404	16,179,440		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	Call			4,020.15000	4.02015	4,023,980		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			4,010.15000	4.01015	4,013,980		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			4,000.15000	4.00015	4,003,980		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2038 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>1,915</b>
I2046	On	07/08/2014			122.33634	122.33634	122.33087	122.33087			0.00	0	0
I2046	On	06/11/2014			122.81783	122.81783	122.81399	122.81399			0.00	0	5,348
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,348</b>
I2046	On	07/08/2014	104.43	Call			17,900.87000	17.90087	17,906,340		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			17,890.87000	17.89087	17,896,340		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			17,880.87000	17.88087	17,886,340		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			18,383.99000	18.38399	18,387,830		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			18,373.99000	18.37399	18,377,830		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			18,363.99000	18.36399	18,367,830		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>5,348</b>
I2050	On	07/08/2014			128.07975	128.07975	128.07376	128.07376			0.00	0	688
I2050	On	06/11/2014			129.99239	129.99239	129.98795	129.98795			0.00	0	2,112
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,800</b>
I2050	On	07/08/2014	112.01	Call			16,063.76000	16.06376	16,069,750		0.00	0	0

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			16,083.76000	16.08376	16,089,750		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			16,073.76000	16.07376	16,079,750		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			3,997.95000	3.99795	4,002,390		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,987.95000	3.98795	3,992,390		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,977.95000	3.97795	3,982,390		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>2,800</b>
R157	On	07/08/2014	Bond Future			6.70629	112.52878	6.72485	112.50850		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			6.93751	107.38314	6.96024	107.36399		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.27671	109.03962	7.30815	109.02109		1.00	0.00	0	0
<b>Total R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,048</b>
R157	On	07/08/2014	Bond Future	6.75	Call			129.34000	0.12934	138,150	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			101.86000	0.10186	90,390	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			135.41000	0.13541	144,540	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			97.01000	0.09701	85,860	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			123.56000	0.12356	132,050	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			107.00000	0.10700	95,210	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			695.26000	0.69526	678,270	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			44.46000	0.04446	46,680	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			687.95000	0.68795	671,020	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			45.69000	0.04569	47,960	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			680.68000	0.68068	663,800	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			43.26000	0.04326	45,420	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			916.97000	0.91697	932,060	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			73.48000	0.07348	70,040	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			921.83000	0.92183	936,950	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			72.54000	0.07254	69,130	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			912.12000	0.91212	927,170	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			74.44000	0.07444	70,960	1.05	0.00	0	0
<b>Total R157 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>												<b>0.00</b>	<b>0</b>	<b>6,048</b>
R186	On	07/08/2014	Bond Future			8.26317	118.58790	8.33481	117.97790		8.86	134,004,327.00	1,130	40,078
R186	On	06/11/2014	Bond Future			8.34122	120.34405	8.41531	119.72656		9.50	0.00	0	23,112
R186	On	05/02/2015	Bond Future			8.41501	116.90486	8.49173	116.27880		10.02	0.00	0	0

Contract Details				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>134,004,327.00</b>	<b>1,130</b>	<b>63,190</b>
R186	On	07/08/2014	Bond Future	8.70	Call			3,221.42000	3.22142	3,756,550	9.10	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			179.66000	0.17966	104,790	9.10	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Call			932.56000	0.93256	1,218,630	8.89	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			1,228.41000	1.22841	904,480	8.89	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,033.84000	7.03384	7,641,040	9.38	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			4.67000	0.00467	1,870	9.38	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,526.98000	1.52698	1,911,560	8.96	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			723.28000	0.72328	497,860	8.96	0.00	0	105
R186	On	07/08/2014	Bond Future	8.31	Call			972.26000	0.97226	1,266,070	8.89	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,183.01000	1.18301	866,820	8.89	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,863.61000	4.86361	5,452,220	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			42.72000	0.04272	21,330	9.23	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			893.90000	0.89390	1,172,220	8.88	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			1,274.93000	1.27493	943,250	8.88	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			6.87000	0.00687	11,690	8.61	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			6,479.46000	6.47946	5,874,280	8.61	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			192.54000	0.19254	281,410	8.76	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,081.79000	3.08179	2,560,660	8.76	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			749.76000	0.74976	997,340	8.86	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			1,472.38000	1.47238	1,109,960	8.86	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			598.06000	0.59806	495,690	9.80	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,543.93000	1.54393	1,771,720	9.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			3,861.67000	3.86167	3,471,970	9.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,574.84000	1.57484	1,805,770	9.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			3,807.27000	3.80727	3,420,710	9.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,606.15000	1.60615	1,840,230	9.38	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,753.36000	3.75336	3,369,950	9.38	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,635.88000	6.63588	7,151,000	9.80	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			5,889.83000	5.88983	6,322,080	10.26	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			1,858.64000	1.85864	1,664,830	10.26	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,587.81000	4.58781	4,966,620	10.14	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,593.76000	2.59376	2,346,510	10.14	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,635.23000	4.63523	5,016,210	10.14	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,561.87000	2.56187	2,316,790	10.14	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,682.89000	4.68289	5,066,030	10.15	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,530.29000	2.53029	2,287,370	10.15	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,170</b>
<b>Total For R186</b>												<b>134,004,327.00</b>	<b>1,130</b>	<b>80,360</b>
R197	On	07/08/2014	Bond Future			286.99492	286.99492	287.20482	287.20482			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future			291.28050	291.28050	291.49731	291.49731			0.00	0	905
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>905</b>
R197	On	07/08/2014	Bond Future	270.01	Call			17,194.82000	17.19482	16,984,920		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			17,214.82000	17.21482	17,004,920		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			17,204.82000	17.20482	16,994,920		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	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			6,487.31000	6.48731	6,270,500		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			6,507.31000	6.50731	6,290,500		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			6,497.31000	6.49731	6,280,500		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>905</b>
R201	On	07/08/2014	Bond Future			5.91780	102.20427	5.93083	102.19959		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	5.31	Call			28.76000	0.02876	28,150	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			252.22000	0.25222	246,930	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			27.37000	0.02737	26,760	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			258.04000	0.25804	252,750	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			28.06000	0.02806	27,450	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			255.12000	0.25512	249,830	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			230.00003	230.00003	229.99021	229.99021		10.28	0.00	0	126
R202	On	06/11/2014	Bond Future			233.43456	233.43456	233.42781	233.42781			15,406,680,960.00	66,000	44,466
<b>Total R202 Future</b>												<b>15,406,680,960.00</b>	<b>66,000</b>	<b>44,592</b>
R202	On	07/08/2014	Bond Future	208.01	Call			21,980.38000	21.98038	21,990,150	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			0.17000	0.00017	0,120	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Call			22,000.38000	22.00038	22,010,150	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			0.17000	0.00017	0,120	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			21,990.38000	21.99038	22,000,150	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			0.17000	0.00017	0,120	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			6,417.81000	6.41781	6,424,560		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			6,437.81000	6.43781	6,444,560		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.00	Call			6,427.81000	6.42781	6,434,560		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>15,406,680,960.00</b>	<b>66,000</b>	<b>44,592</b>
R2023	On	07/08/2014	Bond Future			8.08569	101.42389	8.14744	101.05368		7.32	0.00	0	11,508
R2023	On	06/11/2014	Bond Future			8.17355	99.00587	8.23772	98.63142		8.03	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.25893	100.53265	8.32579	100.15327		8.10	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,508</b>
R2023	On	07/08/2014	Bond Future	8.49	Call			2,163.26000	2.16326	2,480,990	7.44	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			141.56000	0.14156	89,080	7.44	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			2,213.41000	2.21341	2,533,630	7.44	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			133.50000	0.13350	83,510	7.44	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			2,263.91000	2.26391	2,586,530	7.45	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			125.83000	0.12583	78,240	7.45	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			916.93000	0.91693	800,140	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			2,976.06000	2.97606	3,230,380	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			952.65000	0.95265	832,520	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			3,014.72000	3.01472	3,270,710	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			934.66000	0.93466	816,200	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,053.60000	3.05360	3,311,260	8.17	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,479.67000	1.47967	1,348,380	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,824.59000	3.82459	4,073,910	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,460.78000	1.46078	1,330,720	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,860.73000	3.86073	4,111,270	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,442.09000	1.44209	1,313,250	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,788.61000	3.78861	4,036,700	8.31	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>11,508</b>
R203	On	07/08/2014	Bond Future			7.19569	106.22887	7.27411	106.01125		2.86	4,036,697.06	38	24,351
R203	On	06/11/2014	Bond Future			7.31697	103.63908	7.40268	103.41960		2.96	0.00	0	6,432
R203	On	05/02/2015	Bond Future			7.44070	105.23747	7.53543	105.01549		2.91	0.00	0	0
<b>Total R203 Future</b>												<b>4,036,697.06</b>	<b>38</b>	<b>30,783</b>
R203	On	07/08/2014	Bond Future	6.84	Call			18.32000	0.01832	32,080	2.79	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,230.24000	1.23024	1,026,380	2.79	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			333.26000	0.33326	453,060	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			289.23000	0.28923	191,410	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			348.10000	0.34810	470,970	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			276.37000	0.27637	181,620	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			363.33000	0.36333	489,240	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			263.92000	0.26392	172,210	2.87	0.00	0	0

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	6.86	Call			190.16000	0.19016	237,010	2.87	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,589.78000	1.58978	1,417,150	2.87	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			263.75000	0.26375	323,460	2.89	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,351.83000	1.35183	1,192,060	2.89	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			179.65000	0.17965	224,520	2.87	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,631.31000	1.63131	1,456,700	2.87	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			184.84000	0.18484	230,700	2.87	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,610.48000	1.61048	1,436,860	2.87	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,147.26000	2.14726	2,323,830	3.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			286.18000	0.28618	240,770	3.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,165.64000	2.16564	2,342,790	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			281.70000	0.28170	236,870	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,184.06000	2.18406	2,361,790	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			277.27000	0.27727	233,020	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,103.89000	1.10389	1,231,810	2.90	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			742.98000	0.74298	648,920	2.90	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>4,036,697.06</b>	<b>38</b>	<b>30,943</b>
R2030	On	07/08/2014	Bond Future			8.70871	94.29493	8.80053	93.55997			0.00	0	1,868
R2030	On	06/11/2014	Bond Future			8.78565	95.69161	8.88022	94.94700			0.00	0	2,313
R2030	On	05/02/2015	Bond Future			8.86003	93.16033	8.95757	92.40503			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,181</b>
R2030	On	07/08/2014	Bond Future	8.99	Call			1,490.75000	1.49075	2,225,710		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			1,568.47000	1.56847	2,303,430		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			1,646.10000	1.64610	2,381,060		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	06/11/2014	Bond Future	9.00	Call			930.96000	0.93096	1,675,570		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			1,008.08000	1.00808	1,752,690		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			853.75000	0.85375	1,598,360		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	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			2,138.13000	2.13813	2,893,430		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			2,212.53000	2.21253	2,967,830		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			2,286.84000	2.28684	3,042,140		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2030 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>4,181</b>
R2037 On 07/08/2014 Bond Future			8.96777	95.78213	9.02925	95.21590			0.00	0	8,604
R2037 On 06/11/2014 Bond Future			9.04210	97.20083	9.10526	96.62755			0.00	0	1,398
R2037 On 05/02/2015 Bond Future			9.11413	94.44243	9.17912	93.86109			0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>10,002</b>
R2037 On 07/08/2014 Bond Future	9.04	Call			98.45000	0.09845	664,680		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			189.89000	0.18989	756,120		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			281.19000	0.28119	847,420		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Call			5,054.02000	5.05402	5,627,300		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			5,136.63000	5.13663	5,709,910		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			5,219.12000	5.21912	5,792,400		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			2,788.05000	2.78805	3,369,390		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			2,872.79000	2.87279	3,454,130		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			2,703.18000	2.70318	3,284,520		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
<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>10,002</b>
R204 On 07/08/2014 Bond Future			7.48200	103.01821	7.55464	102.74948		4.16	5,769,019.76	56	14,507
R204 On 06/11/2014 Bond Future			7.58817	104.54382	7.66569	104.27244		4.21	0.00	0	200
R204 On 05/02/2015 Bond Future			7.69080	102.12166	7.77398	101.84695		4.34	0.00	0	0
<b>Total R204 Future</b>									<b>5,769,019.76</b>	<b>56</b>	<b>14,707</b>
R204 On 07/08/2014 Bond Future	7.44	Call			257.07000	0.25707	354,870	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			681.57000	0.68157	510,640	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			270.38000	0.27038	371,670	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			657.77000	0.65777	490,330	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			284.17000	0.28417	388,970	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			634.46000	0.63446	470,530	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			974.54000	0.97454	1,186,000	4.23	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			146.33000	0.14633	89,060	4.23	0.00	0	530
R204 On 06/11/2014 Bond Future	7.99	Call			1,654.06000	1.65406	1,839,830	4.27	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Put			528.33000	0.52833	442,720	4.27	0.00	0	1,270

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	6.99	Call			204.07000	0.20407	249,480	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,599.73000	2.59973	2,373,760	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			210.10000	0.21010	256,550	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,569.81000	2.56981	2,344,880	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			216.26000	0.21626	263,770	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,540.02000	2.54002	2,316,150	4.08	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,268.13000	2.26813	2,456,770	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			713.52000	0.71352	627,450	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,290.42000	2.29042	2,479,980	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			703.47000	0.70347	618,320	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,245.93000	2.24593	2,433,660	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			723.67000	0.72367	636,690	4.46	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>5,769,019.76</b>	<b>56</b>	<b>16,507</b>
R2048	On	07/08/2014	Bond Future			9.02608	101.01372	9.08240	100.44023			0.00	0	10,044
R2048	On	06/11/2014	Bond Future			9.09858	98.08384	9.15645	97.50310			50,022,758.40	510	9,580
R2048	On	05/02/2015	Bond Future			9.16911	99.59635	9.22864	99.00753			0.00	0	0
<b>Total R2048 Future</b>												<b>50,022,758.40</b>	<b>510</b>	<b>19,624</b>
R2048	On	07/08/2014	Bond Future	9.66	Call			5,549.33000	5.54933	6,122,820		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			5,366.81000	5.36681	5,940,300		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			5,458.15000	5.45815	6,031,640		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			5,343.92000	5.34392	5,924,660		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			5,433.89000	5.43389	6,014,630		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			5,523.70000	5.52370	6,104,440		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			2,604.08000	2.60408	3,192,900		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			2,697.60000	2.69760	3,286,420		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			2,510.38000	2.51038	3,099,200		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>50,022,758.40</b>	<b>510</b>	<b>19,624</b>
R207	On	07/08/2014	Bond Future			7.72434	98.47296	7.79155	98.18385		5.30	4,135,864.32	42	33,961
R207	On	06/11/2014	Bond Future			7.82204	99.93125	7.89288	99.63913		5.40	0.00	0	434

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/02/2015	Bond Future			7.91757	97.83123	7.99258	97.53542		5.60	0.00	0	0
R207	On	07/05/2015	Bond Future			7.99102	99.48187	8.07111	99.18015		5.58	0.00	0	0
<b>Total R207 Future</b>												<b>4,135,864.32</b>	<b>42</b>	<b>34,395</b>
R207	On	07/08/2014	Bond Future	7.69	Call			341.83000	0.34183	450,950	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			779.06000	0.77906	599,070	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			358.21000	0.35821	470,950	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			752.28000	0.75228	575,910	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			375.12000	0.37512	491,510	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			726.05000	0.72605	553,330	5.29	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			370.22000	0.37022	435,570	5.24	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,678.69000	2.67869	2,451,920	5.24	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			379.70000	0.37970	446,310	5.24	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,645.83000	2.64583	2,420,320	5.24	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			389.35000	0.38935	457,250	5.25	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,613.16000	2.61316	2,388,940	5.25	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,806.08000	2.80608	3,009,230	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			871.90000	0.87190	779,240	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,832.68000	2.83268	3,036,780	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			860.10000	0.86010	768,390	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,859.39000	2.85939	3,064,430	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			848.43000	0.84843	757,660	5.75	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,358.55000	2.35855	2,529,740	5.58	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,651.44000	1.65144	1,520,910	5.58	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,376.97000	1.37697	1,499,710	5.45	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			2,670.01000	2.67001	2,491,030	5.45	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,316.61000	2.31661	2,486,020	5.58	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,684.07000	1.68407	1,551,760	5.58	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,337.53000	2.33753	2,507,830	5.58	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,667.70000	1.66770	1,536,280	5.58	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>66</b>
<b>Total For R207</b>												<b>4,135,864.32</b>	<b>42</b>	<b>34,461</b>
R208	On	07/08/2014	Bond Future			7.88798	96.66704	7.95500	96.33882		6.20	16,433,396.80	170	16,244
R208	On	06/11/2014	Bond Future			7.98116	94.70074	8.05128	94.36885		6.64	0.00	0	571
R208	On	05/02/2015	Bond Future			8.07054	96.16132	8.14409	95.82517		6.63	0.00	0	0
<b>Total R208 Future</b>												<b>16,433,396.80</b>	<b>170</b>	<b>16,815</b>
R208	On	07/08/2014	Bond Future	7.80	Call			302.30000	0.30230	405,210	6.15	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,063.51000	1.06351	838,200	6.15	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			317.86000	0.31786	424,610	6.15	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,029.74000	1.02974	808,270	6.15	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,696.11000	1.69611	1,975,860	6.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/08/2014	Bond Future	8.28	Put			124.24000	0.12424	75,770	6.30	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			287.29000	0.28729	386,420	6.15	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,097.87000	1.09787	868,780	6.15	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,330.05000	3.33005	3,066,120	6.48	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			397.90000	0.39790	467,210	6.49	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,291.10000	3.29110	3,028,520	6.49	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			408.17000	0.40817	478,850	6.49	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,252.36000	3.25236	2,991,150	6.49	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,703.92000	2.70392	2,945,490	6.80	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			613.71000	0.61371	523,390	6.80	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			387.82000	0.38782	455,780	6.48	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,848.75000	2.84875	3,065,350	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,198.11000	1.19811	1,078,560	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,791.62000	2.79162	3,005,890	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,230.27000	1.23027	1,108,390	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,820.12000	2.82012	3,035,550	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,214.11000	1.21411	1,093,390	6.71	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>16,433,396.80</b>	<b>170</b>	<b>18,965</b>
R209	On	07/08/2014	Bond Future			8.88596	77.13299	8.95738	76.58992		13.11	7,713,299.00	100	10,760
R209	On	06/11/2014	Bond Future			8.95677	75.12905	9.03009	74.57897		14.72	7,512,905.00	100	16,291
R209	On	05/02/2015	Bond Future			9.02420	76.28789	9.09953	75.72991		14.93	0.00	0	0
<b>Total R209 Future</b>												<b>15,226,204.00</b>	<b>200</b>	<b>27,051</b>
R209	On	07/08/2014	Bond Future	9.06	Put			686.10000	0.68610	484,060	13.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Call			1,365.30000	1.36530	1,694,200	13.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			744.65000	0.74465	530,480	13.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,410.17000	1.41017	1,745,160	13.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			714.94000	0.71494	506,860	13.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,455.79000	1.45579	1,796,820	13.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			2,575.45000	2.57545	2,300,500	14.72	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,142.70000	7.14270	7,622,040	15.36	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			424.93000	0.42493	354,190	15.36	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,535.37000	2.53537	2,823,760	14.75	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.25	Put			1,734.79000	1.73479	1,524,380	14.88	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			7,417.77000	7.41777	7,903,260	15.36	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			380.04000	0.38004	315,450	15.36	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			4,903.41000	4.90341	5,316,400	15.09	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			2,614.62000	2.61462	2,337,000	14.72	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,350.46000	2.35046	2,625,590	14.72	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.95	Put			471.26000	0.47126	394,220	15.33	0.00	0	2,050

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.50	Call			944.99000	0.94499	1,090,910	14.46	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			5,068.47000	5.06847	4,664,310	14.46	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,548.20000	1.54820	1,756,620	14.59	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			2,387.08000	2.38708	2,125,390	14.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,347.39000	3.34739	3,687,060	14.88	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			2,314.63000	2.31463	2,587,090	14.72	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Put			3,684.06000	3.68406	3,342,400	14.59	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,174.22000	2.17422	2,435,980	14.69	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			2,775.41000	2.77541	2,487,090	14.69	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			971.86000	0.97186	834,770	15.09	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,866.63000	6.86663	7,339,670	15.33	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			2,386.77000	2.38677	2,664,560	14.73	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			2,536.87000	2.53687	2,264,580	14.73	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,505.27000	4.50527	4,902,080	15.04	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,125.08000	1.12508	971,810	15.04	0.00	0	5,500
R209	On	05/02/2015	Bond Future	9.24	Put			2,913.45000	2.91345	2,672,510	15.09	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			2,880.95000	2.88095	2,641,860	15.10	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,015.89000	4.01589	4,336,630	15.11	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			2,848.74000	2.84874	2,611,500	15.11	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,046.78000	3.04678	3,318,010	14.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			3,785.40000	3.78540	3,498,650	14.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,936.71000	3.93671	4,253,750	15.09	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			3,976.21000	3.97621	4,295,100	15.10	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>27,787</b>
<b>Total For R209</b>												<b>15,226,204.00</b>	<b>200</b>	<b>54,838</b>
R210	On	07/08/2014	Bond Future			172.17600	172.17600	172.16908	172.16908			0.00	0	123
R210	On	06/11/2014	Bond Future			172.70784	172.70784	172.70293	172.70293			0.00	0	495
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>618</b>
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			13,179.08000	13.17908	13,186,000		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			13,169.08000	13.16908	13,176,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			13,159.08000	13.15908	13,166,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,702.93000	3.70293	3,707,840		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,692.93000	3.69293	3,697,840		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			3,712.93000	3.71293	3,717,840		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R210 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>618</b>
R211 On 07/08/2014 Bond Future			130.80160	130.80160	130.79962	130.79962			0.00	0	390
R211 On 06/11/2014 Bond Future			132.75493	132.75493	132.75464	132.75464			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	Call			2,789.62000	2.78962	2,791,600		0.00	0	0
R211 On 07/08/2014 Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	127.99	Call			2,809.62000	2.80962	2,811,600		0.00	0	0
R211 On 07/08/2014 Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	128.00	Call			2,799.62000	2.79962	2,801,600		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 06/11/2014 Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Call			2,744.64000	2.74464	2,744,930		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			2,764.64000	2.76464	2,764,930		0.00	0	0
R211 On 06/11/2014 Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.00	Call			2,754.64000	2.75464	2,754,930		0.00	0	0
<b>Total R211 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>									<b>0.00</b>	<b>0</b>	<b>390</b>
R212 On 07/08/2014 Bond Future			136.03693	136.03693	136.03213	136.03213			0.00	0	349
R212 On 06/11/2014 Bond Future			138.06848	138.06848	138.06532	138.06532			0.00	0	20,029
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>20,378</b>
R212 On 07/08/2014 Bond Future	129.01	Call			7,022.13000	7.02213	7,026,930		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			7,042.13000	7.04213	7,046,930		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			7,032.13000	7.03213	7,036,930		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			3,075.32000	3.07532	3,078,480		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			3,065.32000	3.06532	3,068,480		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			3,055.32000	3.05532	3,058,480		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>20,378</b>
R213 On 07/08/2014 Bond Future			8.72214	88.19290	8.80373	87.56598		11.38	11,465,077.00	130	23,660
R213 On 06/11/2014 Bond Future			8.79817	85.95834	8.88211	85.32325		12.82	0.00	0	6,205
R213 On 05/02/2015 Bond Future			8.87194	87.28390	8.95840	86.63977		13.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R213 Future</b>												<b>11,465,077.00</b>	<b>130</b>	<b>29,865</b>
R213	On	07/08/2014	Bond Future	8.84	Call			1,167.78000	1.16778	1,521,250	11.45	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			891.23000	0.89123	617,780	11.45	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			1,209.68000	1.20968	1,570,490	11.45	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			857.12000	0.85712	591,010	11.45	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			1,252.41000	1.25241	1,620,510	11.46	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			823.93000	0.82393	565,110	11.46	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,283.17000	2.28317	2,599,110	12.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			2,600.91000	2.60091	2,281,760	12.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,319.48000	2.31948	2,638,540	12.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			2,561.61000	2.56161	2,245,580	12.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,356.11000	2.35611	2,678,310	12.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			2,522.72000	2.52272	2,209,830	12.75	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,592.69000	4.59269	4,993,940	13.21	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			2,400.45000	2.40045	2,157,570	13.21	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,506.98000	4.50698	4,904,100	13.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			2,457.53000	2.45753	2,210,520	13.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,549.74000	4.54974	4,948,930	13.20	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			2,428.85000	2.42885	2,183,910	13.20	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>11,465,077.00</b>	<b>130</b>	<b>29,865</b>
R214	On	07/08/2014	Bond Future			8.96553	78.08684	9.02685	77.60012		13.57	0.00	0	4,311
R214	On	06/11/2014	Bond Future			9.03607	75.95544	9.09900	75.46259		15.33	0.00	0	1,726
R214	On	05/02/2015	Bond Future			9.10450	77.12680	9.16918	76.62691		15.63	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,037</b>
R214	On	07/08/2014	Bond Future	9.54	Call			3,969.39000	3.96939	4,419,180	14.01	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			94.14000	0.09414	57,210	14.01	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			4,036.19000	4.03619	4,487,780	14.02	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			88.79000	0.08879	53,660	14.02	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			4,103.09000	4.10309	4,556,440	14.03	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			83.67000	0.08367	50,300	14.03	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,189.78000	5.18978	5,557,880	15.79	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,063.17000	1.06317	934,940	15.78	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,137.69000	5.13769	5,504,060	15.78	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,044.19000	1.04419	917,710	15.78	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,025.50000	1.02550	900,750	15.79	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			5,934.65000	5.93465	6,325,360	15.89	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			792.08000	0.79208	689,940	15.89	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,007.65000	3.00765	3,282,100	15.47	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			2,227.85000	2.22785	2,009,450	15.47	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214 On 06/11/2014 Bond Future	9.64	Call			5,085.78000	5.08578	5,450,400	15.78		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			4,940.93000	4.94093	5,253,440	15.81		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			2,469.46000	2.46946	2,282,080	15.81		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			4,985.06000	4.98506	5,299,100	15.82		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			2,441.04000	2.44104	2,255,190	15.82		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			4,896.95000	4.89695	5,207,920	15.80		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			2,498.15000	2.49815	2,309,230	15.80		0.00	0	0
<b>Total R214 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>11,037</b>
<b>Total for Bond</b>									<b>15,647,774,304.34</b>		<b>68,276</b>	<b>411,505</b>
IR CAN On 07/08/2014 Can-Do Interest Rate			143.29707	143.29707	143.31204	143.31204				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
<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>



Contract Details	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 I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R201/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	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 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
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>

Contract Details	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 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			455.44100	455.44100	453.64500	453.64500			0.00	0	521
GOVI On 06/11/2014 GOVI			462.18100	462.18100	460.36400	460.36400			0.00	0	105
GOVI On 05/02/2015 GOVI			469.30400	469.30400	467.46300	467.46300			0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>626</b>
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			63,450.00000	6.34500	45,490,000		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 07/08/2014 GOVI	460.00	Put			63,550.00000	6.35500	45,590,000		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			63,650.00000	6.36500	45,690,000		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			113,640.00000	11.36400	131,810,000		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			113,540.00000	11.35400	131,710,000		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			113,740.00000	11.37400	131,910,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			74,530.00000	7.45300	92,940,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			74,730.00000	7.47300	93,140,000		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			74,630.00000	7.46300	93,040,000		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>626</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>626</b>
AL12 On 07/08/2014 Index Future			500.91700	500.91700	497.91800	497.91800			0.00	0	0
AL12 On 06/11/2014 Index Future			508.33000	508.33000	505.29300	505.29300			0.00	0	0
AL12 On 05/02/2015 Index Future			516.16500	516.16500	513.08500	513.08500			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			426.47100	426.47100	425.30600	425.30600			0.00	0	0
AL37 On 06/11/2014 Index Future			432.78300	432.78300	431.60600	431.60600			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/08/2014 Index Future			502.49200	502.49200	500.55200	500.55200			0.00	0	0
AL7T On 06/11/2014 Index Future			509.92800	509.92800	507.96600	507.96600			0.00	0	1
<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			456.81700	456.81700	454.94500	454.94500			0.00	0	597
ALBI On 06/11/2014 Index Future			463.57800	463.57800	461.68400	461.68400			0.00	0	48
ALBI On 05/02/2015 Index Future			470.72300	470.72300	468.80400	468.80400			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>645</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>645</b>
IGOV On 07/08/2014 Index Future			217.33200	217.33200	217.36600	217.36600			0.00	0	713
IGOV On 06/11/2014 Index Future			220.57600	220.57600	220.61300	220.61300			0.00	0	640
IGOV On 05/02/2015 Index Future			224.00200	224.00200	224.04100	224.04100			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,353</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,353</b>
ILBI On 07/08/2014 Index Future			588.88800	588.88800	588.98100	588.98100			0.00	0	210
ILBI On 06/11/2014 Index Future			597.74800	597.74800	597.84400	597.84400			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>2,209</b>
JIBAR f On 16/07/2014 Jibar Future			5.80000	94.20000	5.81000	94.19000			0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.07000	93.93000	6.10000	93.90000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.12000	93.88000	6.15000	93.85000			0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.25000	93.75000	6.28000	93.72000			0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.31000	93.69000	6.35000	93.65000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.45000	93.55000	6.48000	93.52000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.69000	93.31000	6.74000	93.26000			0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.93000	93.07000	6.98000	93.02000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			7.15000	92.85000	7.20000	92.80000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			7.31000	92.69000	7.36000	92.64000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			7.45000	92.55000	7.50000	92.50000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.58000	92.42000	7.63000	92.37000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>41,395</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>41,395</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>41,395</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>

Contract Details	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 Derivatives :</b>									<b>15,647,774,304.34</b>	<b>68,276</b>	<b>456,370</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.29654			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			7.21000	103.77735	7.21000	103.75738			0.00	0	0
<b>Total AA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.47220			0.00	0	3,450,000,000
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,450,000,000</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>0</b>	<b>3,450,000,000</b>
AA05 On 22/03/2019 Spot Bond			8.71000	105.06477	8.71000	105.04043		67,938,000,000,000.00	7,800,000,000	3,900,000,000	
<b>Total AA05 SPOT</b>									<b>7,938,000,000,000.00</b>	<b>7,800,000,000</b>	<b>3,900,000,000</b>
<b>Total For AA05</b>									<b>7,938,000,000,000.00</b>	<b>7,800,000,000</b>	<b>3,900,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.03666			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			9.39500	102.87684	9.39500	102.85103			0.00	0	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.12536			0.00	0	0
<b>Total AB010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.22705			0.00	0	0
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.57500	96.82445	9.57500	96.79984			0.00	0	0
<b>Total AB013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB06 On 27/03/2015 Spot Bond			7.31000	102.99447	7.31000	102.97438		731,000,000.00	100,000	120,000,000	
<b>Total AB06 SPOT</b>									<b>731,000,000.00</b>	<b>100,000</b>	<b>120,000,000</b>
<b>Total For AB06</b>									<b>731,000,000.00</b>	<b>100,000</b>	<b>120,000,000</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.58142			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			8.83500	105.60532	8.83500	105.58051			0.00	0	500,000,000

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 AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABCPI2 On 20/09/2014 Spot Bond			1.38000	138.21045	1.38000	138.18478				0.00	0	0
<b>Total ABCPI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			2.22000	128.27123	2.22000	272.20059				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.07714				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	101.28021				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	100.59458				0.00	4,500,000,000	3,330,000,000
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>3,330,000,000</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>3,330,000,000</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.61897				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	100.63508				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.89575				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.32967				0.00	0	0
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.14964				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			7.97000	106.10945	7.97000	106.08692				0.00	0	370,000,000
<b>Total ABL10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
<b>Total For ABL10A</b>										<b>0.00</b>	<b>0</b>	<b>370,000,000</b>
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	101.14229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABL10B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL10B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11A On 29/09/2014 Spot Bond			7.65000	103.17148	7.65000	103.15018				0.00	0	0
<b>Total ABL11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.56313				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	101.10205				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	100.13564				0.00	0	0
<b>Total ABL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	100.05433				0.00	0	0
<b>Total ABL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	100.18371				0.00	0	0
<b>Total ABL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	100.46773				0.00	0	0
<b>Total ABL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	100.56109				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	100.35153				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	100.58684				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			2.92000	130.60976	2.92000	130.58014				0.00	0	0
<b>Total ABLI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI04 On 11/10/2016 Spot Bond			4.13000	118.51471	4.13000	118.48393				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.88000	104.80582	4.88000	104.77634				0.00	0	0
<b>Total ABLI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLI06 On 19/07/2020 Spot Bond			5.87000	105.42308	5.87000	105.39064				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			11.23500	107.61423	11.23500	107.58226				0.00	0	0
<b>Total ABLS2A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS2A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	100.05138				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	100.45556				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	100.47978				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	100.50220				0.00	0	0
<b>Total ABLS5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLS5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABLS1 On 29/06/2019 Spot Bond			4.63000	112.31746	4.63000	112.28679				0.00	0	0
<b>Total ABLSI1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABLSI1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN03/ On 12/03/2015 Spot Bond			100.00000	59.18659	100.00000	59.04322				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			1.96000	171.83699	1.96000	171.80239				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	160.72881	2.76000	160.69300				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			1.99000	174.06982	1.99000	174.03464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN12 On 22/07/2014 Spot Bond			7.91000	105.18058	7.91000	105.18058				0.00	0	0
<b>Total ABN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.79000	184.23674	1.79000	184.20050				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			8.23125	75.61173	8.23125	75.59535				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			8.23125	75.61173	8.23125	75.59535				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	100.49942				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	93.05000				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	92.00000				0.00	0	0
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.51000				0.00	0	0
<b>Total ABN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.03000				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	88.42000				0.00	0	0
<b>Total ABN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.18769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.01024				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.07000				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			7.19000	101.26320	7.19000	101.24385				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	88.39000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.01000				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	88.78000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.37785				0.00	0	0
<b>Total ABN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN56 On 15/09/2015 Spot Bond			7.50000	111.10926	7.50000	111.08703				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	100.01918				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	85.85000				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	85.59000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.54500	95.91882	2.54500	107.95621				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			2.50500	101.86844	2.50500	157.51296				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			2.39000	116.75532	2.39000	209.79522				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
<b>Total ABN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.01000				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			9.73000	91.55433	9.73000	91.53070				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	94.88000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	104.90000				0.00	0	0
<b>Total ABN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.38537				0.00	0	0
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.04000				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	99.43500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	106.98591	9.63000	106.95843				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			9.71500	106.35343	9.71500	106.32588				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			9.10000	90.39124	9.10000	90.36927				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	105.20000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	103.46000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.81000	105.65285	9.81000	105.62522				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	89.92000			0.00	0	0
<b>Total ABN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.75388			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	101.65430			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			8.38500	107.91541	8.38500	107.89133		1,677,000,000.00	200,000	1,430,000,000	
<b>Total ABS10 SPOT</b>								<b>1,677,000,000.00</b>	<b>200,000</b>	<b>1,430,000,000</b>	
<b>Total For ABS10</b>								<b>1,677,000,000.00</b>	<b>200,000</b>	<b>1,430,000,000</b>	
ABS11 On 09/04/2021 Spot Bond			9.10500	104.15890	9.10500	104.13357		9,105,000,000,000.00	1,000,000,000	500,000,000	
<b>Total ABS11 SPOT</b>								<b>9,105,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For ABS11</b>								<b>9,105,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
ABS5 On 01/05/2015 Spot Bond			7.16000	102.60008	7.16000	102.58046		0.00	0	530,000,000	
<b>Total ABS5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>530,000,000</b>	
<b>Total For ABS5</b>								<b>0.00</b>	<b>0</b>	<b>530,000,000</b>	
ABS6 On 01/06/2020 Spot Bond			9.03000	97.31654	9.03000	97.29305		903,000,000.00	100,000	590,000,000	
<b>Total ABS6 SPOT</b>								<b>903,000,000.00</b>	<b>100,000</b>	<b>590,000,000</b>	
<b>Total For ABS6</b>								<b>903,000,000.00</b>	<b>100,000</b>	<b>590,000,000</b>	
ABS7 On 11/09/2026 Spot Bond			9.93500	95.15547	9.93500	95.13040		19,870,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total ABS7 SPOT</b>								<b>19,870,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For ABS7</b>								<b>19,870,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
ABS9 On 17/03/2016 Spot Bond			7.86000	105.42705	7.86000	105.40497		0.00	0	0	
<b>Total ABS9 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS9</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			2.03000	218.01106	2.03000	276.16390		0.00	0	0	
<b>Total ABSI2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABSI2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABSI3 On 31/01/2017 Spot Bond			1.32000	127.29655	1.32000	130.11176		0.00	0	0	
<b>Total ABSI3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABSI3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			2.02000	130.06247	2.02000	132.64802		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00466	100.00000	0.00464				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	58.88847	100.00000	58.74581				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			11.66000	106.48824	11.66000	106.45545				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	101.55611				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	3.76569	100.00000	3.75656				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>
ACL03E On 20/08/2015 Spot Bond			100.00000		0.00000	101.59547				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	102.15337				0.00	0	0
<b>Total ACL036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03L On 20/03/2016 Spot Bond			100.00000	22.44524	100.00000	22.39087				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>
ACL04E On 20/08/2015 Spot Bond			100.00000		0.00000	101.51674				0.00	0	0
<b>Total ACL042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond			11.00000	64.08959	11.00000	64.07127				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	22.44524	100.00000	22.39087				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL071 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>
ACL073 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>
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.61521				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>
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.67558				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>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.58827				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>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.60648				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>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.61449				0.00	0	0
<b>Total ACL081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL081 On 30/07/2017 Spot Bond				100.00000	0.00000	103.82285				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>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.82285				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.84574				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 20/12/2015 Spot Bond				100.00000	0.00000	100.57373				0.00	0	0
<b>Total ACL085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	103.84574				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	103.79998				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	90.27835				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	100.56345				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>
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	100.44548				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>
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	100.59559				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	100.61356				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	100.62079				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.60625				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	100.57373				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			9.55000	102.57505	9.55000	102.61616				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	99.76981				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	100.44551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	84.03299				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	165.96516				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	166.02346				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	100.58819				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	101.17419				0.00	0	0
<b>Total ACL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	101.17419				0.00	0	0
<b>Total ACL131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	101.05300				0.00	0	0
<b>Total ACL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	100.56999				0.00	0	0
<b>Total ACL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	100.56562				0.00	0	0
<b>Total ACL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.61710				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.95895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	101.61671				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	100.36675				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	104.35283				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.60379				0.00	0	0
<b>Total ACL142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.37866				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.10212				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.59040				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.57895				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	100.52062				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	100.50820				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	100.53232				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	100.57749				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.55196				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	100.52282				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	100.53086				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	103.30686	10.23000	103.27885				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	100.53871				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	100.52647				0.00	0	0
<b>Total ACL163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	117.85257				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.65000	101.31191	9.65000	101.28582				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	100.57523				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	114.48881	1.75000	114.55012				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	100.85684				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	100.53140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	100.55918				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	100.57715				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.54119				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	100.57356				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>
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	101.11984				0.00	0	0
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	102.53466				0.00	0	0
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.46032				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	100.53472				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	101.77114				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	100.57356				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	100.56241				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	100.59321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.60267				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	101.14461				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	101.41364				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	100.60494				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	100.60494				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	100.63455				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.56278				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	100.64079				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	102.90649				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.63455				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	93.18362				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	100.61733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.60587				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	119.98972				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	120.85735				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	100.52679				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	100.52175				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.08303				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.53544				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.53760				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.55918				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.52751				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.52679				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.58166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.44503				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	101.72148				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	100.86687				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>
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.73041				0.00	0	0
<b>Total ADCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.81582				0.00	0	0
<b>Total ADCP08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01I On 18/11/2016 Spot Bond			100.00000	15.56200	100.00000	15.52430				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	101.10577				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.22121				0.00	0	0
<b>Total AHF1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	101.29809				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	99.98129				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	99.97920				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	99.97642				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.98035				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			8.17000	99.05451	8.17000	99.03284				0.00	0	0
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	99.97458				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	99.97033				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			8.63000	102.70604	8.63000	102.68246				0.00	0	0
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			9.41000	115.85567	9.41000	115.82657				0.00	0	10,000,000
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
AIR02U On 05/10/2014 Spot Bond			100.00000	84.81729	100.00000	84.62668				0.00	0	0
<b>Total AIR02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			7.31000	109.25267	7.31000	109.23136				0.00	0	0
<b>Total AIR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03U On 26/10/2014 Spot Bond			100.00000	97.84947	100.00000	97.58713				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			9.47000	99.84517	9.47000	99.82007				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	13.93033	100.00000	13.89950				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			10.18000	99.93200	10.18000	99.90505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			2.75500	162.27158	2.75500	162.23543				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.77243				0.00	0	2,800,000,000
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,000</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,000</b>
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	100.71297				0.00	0	0
<b>Total ANG011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.75100				0.00	0	0
<b>Total ANG012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	100.10818				0.00	0	0
<b>Total ANG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.64111				0.00	0	2,290,000,000
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,290,000,000</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>2,290,000,000</b>
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.36382				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.49116				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.54119				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.67953				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.92163				0.00	0	0
<b>Total ASN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	102.11500				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	99.56000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.81805				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			2.64000	127.25562	2.64000	289.62337				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	100.66457				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	100.49074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BAR002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.48353			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	100.37389			0.00	0	1,280,000,000
<b>Total BAW10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,280,000,000</b>
<b>Total For BAW10</b>									<b>0.00</b>	<b>0</b>	<b>1,280,000,000</b>
BAW11 On 01/10/2018 Spot Bond			9.12000	105.19697	9.12000	105.17134			0.00	0	0
<b>Total BAW11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.45021			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	100.84658			0.00	0	0
<b>Total BAW13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.97746			0.00	0	0
<b>Total BAW15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.42097			0.00	0	0
<b>Total BAW17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.22508			0.00	0	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			9.67500	100.56469	9.67500	100.53872		19,350,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total BAW19 SPOT</b>								<b>19,350,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For BAW19</b>								<b>19,350,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
BAW2 On 02/10/2015 Spot Bond			7.46500	108.15716	7.46500	108.13550		0.00	0	100,000	
<b>Total BAW2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>	
<b>Total For BAW2</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>	
BAW20 On 15/01/2016 Spot Bond			100.00000	30.02398	100.00000	29.89195		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
<b>Total BAW20U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>	
<b>Total For BAW20U</b>								<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.34571		0.00	0	0	

Contract Details	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>0</b>	<b>0</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	100.31558				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			7.63000	102.73287	7.63000	102.71174				0.00	0	0
<b>Total BAW7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			8.98500	105.49056	8.98500	105.46522				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			11.18812	102.69030	11.18812	101.81683				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			11.14181	100.93066	11.14181	100.75392				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			11.18520	100.84765	11.18520	100.70593				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	100.49023				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			11.22724	100.69674	11.22724	100.62583				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			12.02036	99.93841	12.02036	99.86706				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	100.50165				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	100.50165				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	100.50172				0.00	0	0

Contract Details	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			11.43812	99.87119	11.43812	100.11433				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			11.36461	101.66101	11.36461	100.65050				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			11.14181	100.93066	11.14181	100.75392				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			11.30474	100.90187	11.30474	100.76052				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			10.47524	95.57727	10.47524	100.36965				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	100.47658				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	100.46698				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	100.46698				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	100.44239				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	99.99795				0.00	0	73,037,200
<b>Total BAYA21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>73,037,200</b>
<b>Total For BAYA21</b>										<b>0.00</b>	<b>0</b>	<b>73,037,200</b>
BAYA22 On 30/06/2017 Spot Bond			10.86193	99.69418	10.86193	99.96683				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			11.76000	99.00471	11.76000	98.85460				0.00	0	0

Contract Details	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	100.45357				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			11.68500	69.16414	11.68500	96.61128				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	99.99795				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	100.43335				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	89.56661	9.28000	100.42470				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.46028				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			11.52000	67.94057	11.52000	96.46298				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.44686				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.45805				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.45805				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	99.87032				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.44149				0.00	0	0

Contract Details	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	100.46719				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	100.55855				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	99.99795				0.00	0	182,645,700
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>182,645,700</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>182,645,700</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.46719				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	100.44239				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	100.45157				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	100.46729				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	100.33972				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			14.18812	102.77668	14.18812	101.93537				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			15.40860	100.65064	15.40860	100.60283				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			14.28441	100.56606	14.28441	100.58005				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	100.60240				0.00	0	0



Contract Details	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	100.60240				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	100.60240				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	100.62444				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	100.52490				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	18.24035	100.00000	18.20575				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	19.52405	100.00000	19.47675				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	17.76908	100.00000	17.72604				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	10.96857	100.00000	10.94200				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	10.96857	100.00000	10.94200				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	13.26152	100.00000	13.22939				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	11.49089	100.00000	11.46305				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	99.99999				0.00	0	0

Contract Details	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	99.93052				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.17575				0.00	0	0
<b>Total BCJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.18649				0.00	0	0
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	7.46874	100.00000	7.45064				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	7.46874	100.00000	7.45064				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>
BCP82U On 24/07/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				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	91.93955	100.00000	91.70854				0.00	0	0
<b>Total BCP83U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP83U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP84U On 05/09/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
<b>Total BCP84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			1.93000	104.34542	1.93000	177.94143				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			8.33000	93.22869	8.33000	145.86701				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			8.33000	94.52595	8.33000	146.22409				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			8.71500	97.28246	8.71500	97.25979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.81195			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	100.54412			0.00	0	0
<b>Total BD311F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 28/03/2018 Spot Bond			8.12000	99.02885	8.12000	99.00743		1,624,000,000,000.00	200,000,000	100,000,000	
<b>Total BEER02 SPOT</b>								<b>1,624,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For BEER02</b>								<b>1,624,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.04007		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	99.92566		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	99.92404		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	99.91864		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	99.91324		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	99.89791		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	16.65425	100.00000	16.61346		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	101.48718		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	101.56174		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.59369				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	101.60434				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.73211				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.90243				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	16.29073	100.00000	16.25083				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	16.29073	100.00000	16.25083				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.57119				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.61590				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.62809				0.00	0	2,920,000,000
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>
BG42A: On 15/03/2017 Spot Bond			8.53500	103.58805	8.53500	103.56453				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.66463				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.72942				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BG42C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	9.30574	100.00000	9.28320			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	9.30574	100.00000	9.28320			0.00	0	0
<b>Total BG42YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID01 On 06/08/2014 Spot Bond			7.00000	104.71344	7.00000	104.69344			0.00	0	70,000,000
<b>Total BID01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For BID01</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.83172			0.00	0	500,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.33044			0.00	0	1,000,000,000
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BID06 On 30/06/2019 Spot Bond			8.82000	65.88210	8.82000	100.54134		26,460,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total BID06 SPOT</b>								<b>26,460,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For BID06</b>								<b>26,460,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	99.66777			0.00	0	0
<b>Total BIDC36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	99.14109			0.00	0	0
<b>Total BIDC39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	98.41559			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>
BLG1A4 On 21/11/2015 Spot Bond				100.00000	0.00000	100.99453			0.00	0	0
<b>Total BLG1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	101.15716			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	100.98552			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.03641			0.00	0	0
<b>Total BLG1C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.12887			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	101.51295			0.00	0	0
<b>Total BLG1E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.14509			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	58.76192	100.00000	58.61956			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	18.31672	100.00000	18.27234			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	100.59104			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	101.23005			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			7.45000	104.22379	7.45000	104.20297			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			9.63500	111.89616	9.63500	111.86755		1,927,000,000.00	200,000	270,000,000	
<b>Total CBL08 SPOT</b>								<b>1,927,000,000.00</b>	<b>200,000</b>	<b>270,000,000</b>	
<b>Total For CBL08</b>								<b>1,927,000,000.00</b>	<b>200,000</b>	<b>270,000,000</b>	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.35766			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			9.28500	104.06473	9.28500	104.03907		2,785,500,000.00	300,000	1,414,033,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CBL11 SPOT</b>									<b>2,785,500,000.00</b>	<b>300,000</b>	<b>1,414,033,300</b>
<b>Total For CBL11</b>									<b>2,785,500,000.00</b>	<b>300,000</b>	<b>1,414,033,300</b>
CBL12 On 06/09/2018 Spot Bond			11.43000	103.73603	11.43000	103.70470			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	102.14398			0.00	0	0
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			11.68000	104.86839	11.68000	104.83552			0.00	0	0
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.37484			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			9.52500	101.33364	9.52500	101.30802			3,810,000,000.00	400,000	1,400,000
<b>Total CBL16 SPOT</b>									<b>3,810,000,000.00</b>	<b>400,000</b>	<b>1,400,000</b>
<b>Total For CBL16</b>									<b>3,810,000,000.00</b>	<b>400,000</b>	<b>1,400,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.54779			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			12.12000	100.45776	12.12000	100.42512			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	102.42726			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	100.84156			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	101.44105			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			10.42500	93.43516	10.42500	93.40935			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			10.16000	114.77264	10.16000	114.74157			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.01000	111.05856	10.01000	111.02893				0.00	0	0
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			9.34000	115.88523	9.34000	115.85649				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.15073				0.00	0	0
<b>Total CGR10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			11.88500	103.87272	11.88500	103.84014				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	101.56468				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	100.56326				0.00	0	0
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.87728				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	99.81959				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	99.79315				0.00	0	0
<b>Total CGR8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.01408				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	101.05408				0.00	0	0
<b>Total CIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39914				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.41483				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.43319				0.00	0	0
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.09687				0.00	0	0
<b>Total CLN126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	102.07490				0.00	0	0
<b>Total CLN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	102.19102				0.00	0	0
<b>Total CLN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	101.46993				0.00	0	0
<b>Total CLN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.58830				0.00	0	0
<b>Total CLN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.56765				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	100.80231				0.00	0	0
<b>Total CLN183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	100.45666	10.11000	100.42974				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN185 On 15/06/2016 Spot Bond				100.00000	0.00000	100.80231				0.00	0	0
<b>Total CLN185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.20321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN191 On 23/08/2016 Spot Bond			2.76000	119.90007	2.76000	119.87324				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	104.44527				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	116.93549	3.14000	119.87284				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN194 On 31/08/2016 Spot Bond			8.25000	103.12336	8.25000	103.10071				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN195 On 15/06/2016 Spot Bond				100.00000	0.00000	100.80231				0.00	0	0
<b>Total CLN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN197 On 15/06/2016 Spot Bond				100.00000	0.00000	100.80231				0.00	0	0
<b>Total CLN197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			3.10000	125.15149	3.10000	119.44486				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN199 On 13/09/2016 Spot Bond			2.40000	124.85361	2.40000	119.16279				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	100.83086				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>
CLN210 On 12/10/2014 Spot Bond				100.00000	0.00000	100.17601				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>
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	100.01060				0.00	0	0
<b>Total CLN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 17/10/2016 Spot Bond			8.56000	102.03905	8.56000	102.01568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	100.29922				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	100.29527				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	99.91587				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	99.92136				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond			8.61000	102.14987	8.61000	102.12634				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			8.61000	102.14987	8.61000	102.12634				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 09/12/2016 Spot Bond			8.66000	100.95197	8.66000	100.92859				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	100.60287				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	100.66545				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	100.23582				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	100.23582				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 15/06/2016 Spot Bond				100.00000	0.00000	100.86297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.28196				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.61139				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	101.03906				0.00	0	0
<b>Total CLN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.10538				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	103.70189	9.35000	103.67572				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2019 Spot Bond			9.35000	103.70189	9.35000	103.67572				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.03899				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>
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	101.04182				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>
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	89.52809				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>
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	101.69721				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>
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	100.84385				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>
CLN249 On 24/02/2017 Spot Bond				100.00000	0.00000	101.66487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.73404				0.00	0	0
<b>Total CLN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.73404				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>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.73404				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>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.73404				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>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.73404				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>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.79761				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>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	100.94272				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>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	101.06286				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>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	101.06286				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>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	101.06286				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>
CLN26( On 26/03/2017 Spot Bond				100.00000	0.00000	101.06286				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26( On 26/03/2017 Spot Bond				100.00000	0.00000	100.94520				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.45000	103.70699	9.45000	103.68097				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 18/08/2014 Spot Bond				100.00000	0.00000	101.12965				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	102.20777				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	100.68661				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	101.57318				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	100.98509				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	100.98180				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	101.02578				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	101.12953				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	101.25090				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	101.23107				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	103.43339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN28( On 07/06/2017 Spot Bond				100.00000	0.00000	101.94629				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28 On 21/06/2015 Spot Bond				100.00000	0.00000	100.83110				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>
CLN28 On 27/06/2015 Spot Bond				100.00000	0.00000	100.66457				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>
CLN28 On 20/09/2015 Spot Bond				100.00000	0.00000	100.53400				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>
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	101.81409				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>
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	101.55665				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>
CLN29( On 26/06/2017 Spot Bond				100.00000	0.00000	100.75892				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>
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.50500				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>
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	103.20775				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.40371				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>
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.49935				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>
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.26615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.64436				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.40375				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.40375				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39752				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>
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	124.23113				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.09200				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	124.13884				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	123.76815				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	124.04795				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	121.89656				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	122.64461				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.48164				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond			11.01000	93.77597	11.01000	93.74867				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			11.53000	95.34938	11.53000	95.32035				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.37953				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.64315				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.44702				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	99.85000				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.82419				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			8.80500	101.84324	8.80500	101.84315				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.56278				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	99.84846				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	119.55625				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	100.58937				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.60013				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	100.64172				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	102.65322				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	103.72194				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	103.72194				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	103.72194				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.67571				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 19/07/2014 Spot Bond				100.00000	0.00000	99.93273				0.00	0	0
<b>Total CLN334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	100.37953				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	107.86823				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	108.03115				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.71802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2018 Spot Bond				100.00000	0.00000	100.74672				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	100.38178				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/06/2017 Spot Bond				100.00000	0.00000	100.85888				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2023 Spot Bond				100.00000	0.00000	100.70455				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2018 Spot Bond				100.00000	0.00000	100.53727				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2023 Spot Bond				100.00000	0.00000	100.62165				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 28/07/2017 Spot Bond				100.00000	0.00000	101.70079				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 10/02/2016 Spot Bond				100.00000	0.00000	101.36276				0.00	0	0
<b>Total CLN347 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	100.37052				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/10/2018 Spot Bond				100.00000	0.00000	101.60299				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 24/02/2017 Spot Bond				100.00000	0.00000	101.37812				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>
CLN35( On 24/02/2017 Spot Bond				100.00000	0.00000	101.37812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN352 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN352</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN352 On 28/05/2019 Spot Bond				100.00000	0.00000	101.01342				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.84833				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN355 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN355</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN355 On 24/02/2017 Spot Bond				100.00000	0.00000	101.48268				0.00	0	0
<b>Total CLN356 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN356</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN356 On 24/02/2017 Spot Bond				100.00000	0.00000	101.43391				0.00	0	0
<b>Total CLN357 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN357</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN357 On 30/04/2018 Spot Bond				100.00000	0.00000	101.67607				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	99.85095				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.51094				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN360 On 20/03/2024 Spot Bond			10.55000	100.52733	10.55000	103.32275				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			10.19000	102.71260	10.19000	105.50705				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	102.44899				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	101.83663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			12.33000	104.26949	12.33000	107.69824				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	101.91471				0.00	5,000,000,000	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			12.36000	107.57210	12.36000	107.46031				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			10.79000	101.31767	10.79000	106.74438				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	101.91471				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	99.75098				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.68464				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	100.62954				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	99.90219				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	100.56278				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	100.39617				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			9.72500	103.55485	9.72500	103.45656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.49930				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.62380				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.55000	101.57683	10.55000	103.38050				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond			11.00000	101.02178	11.00000	97.66102				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	38.77239	7.01000	39.38349				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	155.08451				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			8.71500	97.28246	8.71500	135.86169				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			8.33000	33.20695	8.33000	145.86701				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.33000	33.62447	8.33000	146.22409				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	91.19301				0.00	0	0
<b>Total CLNF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	91.11771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.15394				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	100.15394				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	100.61012				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	100.56936				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.57742				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.57356				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	99.85000				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.52030				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	100.54839				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.54479				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	101.21795				0.00	0	10,000,000
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.04271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total COH002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			9.11000	109.37477	9.11000	106.93394			0.00	0	0
<b>Total COJ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			8.93500	101.24912	8.93500	101.22495		13,045,100,000,000.00	1,460,000,000	730,000,000	
<b>Total COJ04 SPOT</b>								<b>13,045,100,000,000.00</b>	<b>1,460,000,000</b>	<b>730,000,000</b>	
<b>Total For COJ04</b>								<b>13,045,100,000,000.00</b>	<b>1,460,000,000</b>	<b>730,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			10.33500	112.10754	10.33500	112.07667			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			8.46000	104.16915	8.46000	104.14557			0.00	0	10,000,000
<b>Total COJ06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
<b>Total For COJ06</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
COJ07 On 23/03/2021 Spot Bond			9.92500	107.50212	9.92500	107.47382			0.00	0	0
<b>Total COJ07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			9.97000	102.36599	9.97000	102.33879		11,964,000,000,000.00	1,200,000,000	300,000,000	
<b>Total COJG01 SPOT</b>								<b>11,964,000,000,000.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>	
<b>Total For COJG01</b>								<b>11,964,000,000,000.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>	
COT01 On 03/04/2023 Spot Bond			10.32000	95.76600	10.32000	95.73968			0.00	0	0
<b>Total COT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			11.06000	96.92212	11.06000	96.89362			0.00	0	0
<b>Total COT02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.06000	89.86798	11.06000	89.84155			0.00	0	0
<b>Total COT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	101.13872			0.00	0	0
<b>Total CPL002 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL002</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.03528			0.00	0	0
<b>Total CPL003 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL003</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.91360			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CPL005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	102.00152				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			11.24500	98.77058	11.24500	99.08062				0.00	0	28,300,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,300,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>28,300,000,000</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	12.24253	100.00000	12.21288				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN39U On 10/06/2018 Spot Bond			100.00000	3.73096	100.00000	3.71250			700,000,000,000,000.00	27,000,000,000	9,000,000,000	
<b>Total DEN39U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>27,000,000,000</b>	<b>9,000,000,000</b>	
<b>Total For DEN39U</b>									<b>10,000,000,000,000.00</b>	<b>27,000,000,000</b>	<b>9,000,000,000</b>	
DENG4 On 28/01/2016 Spot Bond			100.00000		0.00000	101.50243				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			8.26000	98.18677	8.26000	98.16518				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	100.85282				0.00	0	0
<b>Total DENG50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/09/2014 Spot Bond			100.00000		0.00000	100.71918				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	100.93613				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	75.81262	100.00000	75.66070				0.00	0	0
<b>Total DLT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond			100.00000		0.00000	100.76009				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC03 On 06/08/2014 Spot Bond			100.00000		0.00000	101.22795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
DLTC03 On 28/11/2014 Spot Bond				100.00000	0.00000	100.76552			0.00	0	0
<b>Total DLTC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC04 On 15/08/2014 Spot Bond			100.00000	95.71962	100.00000	95.47668		200,000,000,000,000.00	2,000,000,000	2,000,000,000	
<b>Total DLTC05 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For DLTC05</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
DLTC05 On 13/01/2015 Spot Bond			100.00000	71.73659	100.00000	71.60496		0.00	0	5,000,000,000	
<b>Total DLTC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For DLTC06</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
DOL001 On 15/07/2018 Spot Bond			100.00000		0.00000	100.06429		0.00	0	0	
<b>Total DOL002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL002 On 20/09/2018 Spot Bond			100.00000		0.00000	100.74530		0.00	0	0	
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 24/01/2019 Spot Bond			100.00000		0.00000	99.76132		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>
DRD04 On 03/07/2015 Spot Bond			100.00000		0.00000	100.41284		0.00	0	0	
<b>Total DRD04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.92500	101.26014	8.92500	101.23599		0.00	0	0	
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			7.34000	114.75473	7.34000	114.73213		0.00	0	660,000,000	
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
DV22 On 07/02/2020 Spot Bond			8.57000	108.01908	8.57000	107.99404		39,429,713,000,000.00	4,600,900,000	3,721,514,800	
<b>Total DV22 SPOT</b>								<b>19,429,713,000,000.00</b>	<b>4,600,900,000</b>	<b>3,721,514,800</b>	
<b>Total For DV22</b>								<b>19,429,713,000,000.00</b>	<b>4,600,900,000</b>	<b>3,721,514,800</b>	
DV23 On 27/02/2023 Spot Bond			9.07000	109.35228	9.07000	109.32550		39,908,907,000,000.00	4,400,100,000	4,071,551,700	
<b>Total DV23 SPOT</b>								<b>19,908,907,000,000.00</b>	<b>4,400,100,000</b>	<b>4,071,551,700</b>	
<b>Total For DV23</b>								<b>19,908,907,000,000.00</b>	<b>4,400,100,000</b>	<b>4,071,551,700</b>	
DV24 On 18/02/2024 Spot Bond			9.17000	107.26943	9.17000	107.24286		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			9.73000	107.01944	9.73000	106.99136			5,838,000,000,000.00	600,000,000	300,000,000
<b>Total DV29 SPOT</b>									<b>5,838,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For DV29</b>									<b>5,838,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.65916			0.00	0	0
<b>Total DVC003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	100.38357			0.00	0	0
<b>Total DVC004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	100.39443			0.00	0	0
<b>Total DVC005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00: On 29/06/2015 Spot Bond				100.00000	0.00000	100.29373			0.00	0	0
<b>Total DVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.06949			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.52357			0.00	0	10,000,000
<b>Total DVF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For DVF17</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
E170 On 01/08/2020 Spot Bond			8.22000	130.96057	8.22000	130.93144			32,880,000,000,000.00	4,000,000,000	2,000,000,000
<b>Total E170 SPOT</b>									<b>32,880,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For E170</b>									<b>32,880,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.80676			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total EFC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			0.10000	102.90316	0.10000	134.51547			0.00	0	2,000,000,000
<b>Total EL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For EL15</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EL28 On 02/05/2028 Spot Bond			1.93500	123.55873	1.93500	123.53397		17,221,500,000,000.00	8,900,000,000	10,400,000,000	
<b>Total EL28 SPOT</b>								<b>17,221,500,000,000.00</b>	<b>8,900,000,000</b>	<b>10,400,000,000</b>	
<b>Total For EL28</b>								<b>17,221,500,000,000.00</b>	<b>8,900,000,000</b>	<b>10,400,000,000</b>	
EL29 On 19/11/2029 Spot Bond			1.95500	110.81120	1.95500	110.78894		0.00	0	0	
<b>Total EL29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			2.09000	110.10403	2.09000	110.08141		20,900,000,000,000.00	10,000,000,000	10,000,000,000	
<b>Total EL30 SPOT</b>								<b>20,900,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For EL30</b>								<b>20,900,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
EL31 On 02/06/2031 Spot Bond			2.10500	101.71126	2.10500	101.69037		0.00	0	0	
<b>Total EL31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM01 On 28/07/2020 Spot Bond			9.82500	103.00011	9.82500	108.23747		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			9.67500	108.76967	9.67500	108.74175		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			10.11000	101.65073	10.11000	101.62348		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			10.42000	92.38082	10.42000	95.80819		22,924,000,000,000.00	2,200,000,000	550,000,000	
<b>Total EMM04 SPOT</b>								<b>22,924,000,000,000.00</b>	<b>2,200,000,000</b>	<b>550,000,000</b>	
<b>Total For EMM04</b>								<b>22,924,000,000,000.00</b>	<b>2,200,000,000</b>	<b>550,000,000</b>	
EMM05 On 17/04/2029 Spot Bond			10.58000	103.31241	10.58000	103.00928		0.00	0	4,706,666,200	
<b>Total EMM05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,706,666,200</b>	
<b>Total For EMM05</b>								<b>0.00</b>	<b>0</b>	<b>4,706,666,200</b>	
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.16600		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.96109				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	100.60985				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	101.25566				0.00	0	0
<b>Total EPFC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	101.04151				0.00	0	0
<b>Total EPFC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	101.04951				0.00	0	0
<b>Total EPFC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ205U On 10/09/2014 Spot Bond			100.00000	87.11217	100.00000	86.90476				0.00	0	0
<b>Total EQ205U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ205U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ206U On 15/10/2014 Spot Bond			100.00000	83.12795	100.00000	82.94524				0.00	0	0
<b>Total EQ206U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ206U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ207U On 14/08/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
<b>Total EQ207U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ207U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ209U On 11/06/2015 Spot Bond			100.00000	59.78525	100.00000	59.59858				0.00	0	0
<b>Total EQ209U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ209U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ210U On 14/08/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
<b>Total EQ210U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ210U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS01 On 18/11/2014 Spot Bond			3.00000	130.54585	3.00000	130.51590				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			11.52000	101.81313	11.52000	101.78216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	103.60370				0.00	0	0
<b>Total EQS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.86001				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	100.55570				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			10.10000	97.94129	10.10000	97.91493				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.27734				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	101.05514				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	101.34280				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	101.23845				0.00	0	0
<b>Total ERS3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.20945				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	101.36684				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	101.32901				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	101.15009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERSA11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/08/2015 Spot Bond				100.00000	0.00000	101.69990			0.00	0	0
<b>Total ERSA12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.12167			0.00	0	0
<b>Total ERSA14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.16956			0.00	0	0
<b>Total ERSA15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.11209			0.00	0	0
<b>Total ERSA16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.15200			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			6.92000	103.83063	6.92000	103.81133		6,920,000,000,000.00	1,000,000,000	301,420,000	
<b>Total ES15 SPOT</b>								<b>6,920,000,000,000.00</b>	<b>1,000,000,000</b>	<b>301,420,000</b>	
<b>Total For ES15</b>								<b>6,920,000,000,000.00</b>	<b>1,000,000,000</b>	<b>301,420,000</b>	
ES18 On 20/04/2018 Spot Bond			7.91000	106.50971	7.91000	106.48714		112,329,119,000,000.00	14,200,900,000	12,751,036,600	
<b>Total ES18 SPOT</b>								<b>12,329,119,000,000.00</b>	<b>14,200,900,000</b>	<b>12,751,036,600</b>	
<b>Total For ES18</b>								<b>12,329,119,000,000.00</b>	<b>14,200,900,000</b>	<b>12,751,036,600</b>	
ES23 On 25/01/2023 Spot Bond			8.62000	108.01962	8.62000	107.99444		57,488,462,624,000.00	6,669,195,200	3,056,811,700	
<b>Total ES23 SPOT</b>								<b>57,488,462,624,000.00</b>	<b>6,669,195,200</b>	<b>3,056,811,700</b>	
<b>Total For ES23</b>								<b>57,488,462,624,000.00</b>	<b>6,669,195,200</b>	<b>3,056,811,700</b>	
ES26 On 02/04/2026 Spot Bond			8.92000	94.59677	8.92000	94.57422		140,064,516,000,000.00	15,702,300,000	13,508,500,000	
<b>Total ES26 SPOT</b>								<b>140,064,516,000,000.00</b>	<b>15,702,300,000</b>	<b>13,508,500,000</b>	
<b>Total For ES26</b>								<b>140,064,516,000,000.00</b>	<b>15,702,300,000</b>	<b>13,508,500,000</b>	
ES33 On 15/09/2033 Spot Bond			9.55500	84.61801	9.62500	84.07406		024,312,243,500,000.00	107,201,700,000	115,326,100,000	
<b>Total ES33 SPOT</b>								<b>24,312,243,500,000.00</b>	<b>107,201,700,000</b>	<b>115,326,100,000</b>	
<b>Total For ES33</b>								<b>24,312,243,500,000.00</b>	<b>107,201,700,000</b>	<b>115,326,100,000</b>	
ES42 On 25/04/2042 Spot Bond			9.79500	89.63343	9.79500	89.61002		333,030,000,000,000.00	34,000,000,000	12,000,000,000	
<b>Total ES42 SPOT</b>								<b>333,030,000,000,000.00</b>	<b>34,000,000,000</b>	<b>12,000,000,000</b>	
<b>Total For ES42</b>								<b>333,030,000,000,000.00</b>	<b>34,000,000,000</b>	<b>12,000,000,000</b>	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.21414		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EXX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.25416				0.00	0	0
<b>Total EXX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.06320				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	99.99983				0.00	0	0
<b>Total FIFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.42856				0.00	0	0
<b>Total FIFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.91322				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	100.14482				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	102.35310				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	12.35269	100.00000	12.32277				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	12.02131	100.00000	11.99219				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.56895				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.59217				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	100.63844				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FR2A4C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.68449				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			6.76000	103.37046	6.76000	103.35152				0.00	0	850,000,000
<b>Total FRB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
<b>Total For FRB03</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
FRB05 On 21/12/2018 Spot Bond			9.52000	96.99918	9.52000	96.97453				0.00	0	0
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.65974				0.00	0	0
<b>Total FRB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.65967				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.77355				0.00	0	0
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.36897				0.00	0	0
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.99243				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.00951				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			10.42500	98.37596	10.42500	99.15605				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			11.32000	103.18194	11.32000	103.15090				0.00	0	0
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.17260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.12000	130.90764	2.12000	131.75867				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			2.06000	129.84128	2.06000	275.53354				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.25500	104.36563	2.25500	110.91659				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			2.48500	102.10097	2.48500	157.87259				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			2.28000	118.63629	2.28000	213.17574				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN0 On 15/09/2015 Spot Bond			7.77000	110.80013	7.77000	110.77718				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			7.87900	61.68739	7.87900	61.04755				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			9.47000	39.45188	9.47000	38.56262				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	38.15484	9.71000	37.26249				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	64.98066	100.00000	64.85737				0.00	0	0
<b>Total FRC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC03 On 27/03/2015 Spot Bond			100.00000	67.21949	100.00000	67.09196				0.00	0	200,000,000
<b>Total FRC03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRC03U</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	101.63674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC101 On 24/02/2017 Spot Bond				100.00000	0.00000	101.59172				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>
FRC105 On 24/02/2017 Spot Bond				100.00000	0.00000	101.59172				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>
FRC106 On 03/06/2021 Spot Bond				100.00000	0.00000	101.19015				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>
FRC107 On 24/02/2017 Spot Bond				100.00000	0.00000	101.56498				0.00	0	0
<b>Total FRC108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC108 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68298				0.00	0	0
<b>Total FRC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC109 On 15/06/2016 Spot Bond				100.00000	0.00000	100.83710				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	100.58835				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	100.64806				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 20/06/2017 Spot Bond			7.47000	99.95864	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	99.95864	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	100.82497				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	100.63455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.60372				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68881				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.62380				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC124 On 20/09/2017 Spot Bond			6.00000	99.96675	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.66462				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
FRC129 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 FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.82351				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.79866				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	14.54698	100.09221	14.51171				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.56422				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	110.82768				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	100.67980				0.00	0	0
<b>Total FRC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.76269				0.00	0	0
<b>Total FRC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	101.46502				0.00	0	0
<b>Total FRC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.04748				0.00	0	0
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.63341				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.64072				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.58320				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.59152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.78088				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 20/12/2017 Spot Bond				100.00000	0.00000	100.58074				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>
FRC161: On 14/12/2018 Spot Bond			13.22500	58.21951	13.22500	58.19893				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>
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	100.54623				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>
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	100.54695				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>
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	100.82104				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>
FRC167: On 20/06/2018 Spot Bond				100.00000	0.00000	100.57284				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>
FRC168: On 31/01/2025 Spot Bond			3.50000	95.54133	3.50000	98.82142				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>
FRC169: On 20/06/2018 Spot Bond				100.00000	0.00000	100.59869				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>
FRC170: On 20/06/2018 Spot Bond				100.00000	0.00000	100.59869				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>
FRC171: On 21/02/2018 Spot Bond				100.00000	0.00000	103.22902				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>
FRC172: On 30/06/2017 Spot Bond				100.00000	0.00000	100.37953				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	98.64865				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC174 On 15/06/2016 Spot Bond				100.00000	0.00000	97.94787				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	100.56278				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	100.54911				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	101.81710				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	100.64672				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	101.34844				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	101.79757				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.90537				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	100.74530				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	100.58577				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	100.74458				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.54263				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC186 On 07/03/2017 Spot Bond				100.00000	0.00000	101.93388				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	100.59152				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	100.59152				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	100.57125				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	100.30132				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	100.31835				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	100.60638				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.17165				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	100.62595				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.15275				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.58878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRC197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.13292			0.00	0	0
<b>Total FRC198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.13329			0.00	0	0
<b>Total FRC199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	99.99977			0.00	0	0
<b>Total FRC200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	99.99986			0.00	0	0
<b>Total FRC201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	99.99977			0.00	0	0
<b>Total FRC202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	99.99986			0.00	0	0
<b>Total FRC203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	101.57831			0.00	0	0
<b>Total FRC204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC204 On 06/05/2017 Spot Bond			8.75000	100.84730	8.75000	101.70792			0.00	0	0
<b>Total FRC205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	100.54274			0.00	0	0
<b>Total FRC206 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC206 On 20/09/2021 Spot Bond			100.00000	9.11225	100.00000	100.00000		170,000,000,000,000.00	1,700,000,000	1,700,000,000	
<b>Total FRC207 SPOT</b>								<b>170,000,000,000,000.00</b>	<b>1,700,000,000</b>	<b>1,700,000,000</b>	
<b>Total For FRC207</b>								<b>170,000,000,000,000.00</b>	<b>1,700,000,000</b>	<b>1,700,000,000</b>	
FRC207 On 20/09/2021 Spot Bond			100.00000	8.31344	100.00000	100.00000		350,000,000,000,000.00	3,500,000,000	3,500,000,000	
<b>Total FRC208 SPOT</b>								<b>350,000,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>	
<b>Total For FRC208</b>								<b>350,000,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>	
FRC208 On 22/07/2014 Spot Bond				100.00000	0.00000	99.89086		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.63555				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	100.63195				0.00	0	0
<b>Total FRC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.82487				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.73264				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			3.36000	119.34619	3.36000	121.28023				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	100.64359				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	100.65014				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			3.34000	109.75926	3.34000	121.44145				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			1.66000	99.70978	1.66000	126.78313				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			3.36000	106.93364	3.36000	121.28023				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			2.64000	103.16845	2.64000	126.01380				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			2.71000	104.03245	2.71000	131.44717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.95279				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	95.18669				0.00	0	0
<b>Total FRC78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	100.91953				0.00	0	0
<b>Total FRC79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	100.93568				0.00	0	0
<b>Total FRC82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.55913				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	100.63926				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.69765				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	100.74679				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	100.71921				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	100.60803				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	100.85489				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	100.60731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.46065				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	91.81877				0.00	0	0
<b>Total FRC98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	91.47850				0.00	0	0
<b>Total FRC99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	100.55090				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	9.71217	100.00000	9.68864				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	23.50381	100.00000	23.44687				0.00	0	0
<b>Total FRD02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD04: On 04/07/2015 Spot Bond			100.00000	55.65387	100.00000	55.48011				0.00	0	0
<b>Total FRD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			4.78000	148.54541	4.78000	148.50435				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	99.94267				0.00	0	0
<b>Total FRJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.60693				0.00	0	0
<b>Total FRJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.59126				0.00	0	0
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.62066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	103.00930				0.00	0	5,000,000,000
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.63590				0.00	0	1,880,000,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,880,000,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>0</b>	<b>1,880,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.50069				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.52506				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			2.17300	81.88339	2.17300	97.77091				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			2.44000	100.66665	2.44000	132.73960				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	99.92839				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	102.45069	10.38000	102.42185				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	102.45069	10.38000	102.42185				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	103.79000				0.00	0	0
<b>Total FRS105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 22/10/2014 Spot Bond				100.00000	0.00000	101.31569				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	101.84602				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			2.58000	98.74706	2.58000	107.20254				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			2.59000	203.54782	2.59000	203.81517				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			2.55000	107.77806	2.55000	107.77643				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.23201				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			2.62000	202.67266	2.62000	202.93623				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	102.02092				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			2.35500	109.76247	2.35500	109.88553				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/03/2038 Spot Bond			2.64000	105.81275	2.64000	106.06588				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.34049				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 05/05/2016 Spot Bond			100.00000	25.17745	100.00000	100.00000				0.00	0	0
<b>Total FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.57000	124.91530	2.57000	265.07656				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			2.07000	129.74248	2.07000	275.32380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.79000	122.85975	2.79000	260.71302				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			2.49000	103.05213	2.49000	128.52692				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	101.62465				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			2.02000	132.67503	2.02000	128.59209				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	99.91905				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.20797				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.52128				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			2.42000	107.12842	2.42000	107.10544				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	18.55403	104.97509	18.50708				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	22.60007	101.07593	22.54480				0.00	0	0
<b>Total FRS73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS74 On 14/06/2017 Spot Bond			100.44759	15.13245	100.44759	15.09565				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>
FRS76 On 18/06/2017 Spot Bond			100.76967	21.04015	100.76967	20.98882				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.11000	115.31077	2.11000	115.28708				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			2.21500	98.91736	2.21500	111.33206				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	98.49288				0.00	0	0
<b>Total FRS86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.24500	98.64043	2.24500	111.02029				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.15068				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			2.27000	127.78525	2.27000	343.57105				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	101.50279				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	101.41922				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	101.35018				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	101.06307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.93920			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	100.16796			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			5.71000	103.52124	5.71000	103.50516			0.00	0	3,426,000,000
<b>Total FRX14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,426,000,000</b>
<b>Total For FRX14</b>									<b>0.00</b>	<b>0</b>	<b>3,426,000,000</b>
FRX15 On 14/03/2015 Spot Bond			6.73000	104.25875	6.73000	104.24000			0.00	0	100,000,000
<b>Total FRX15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRX15</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRX16 On 15/09/2016 Spot Bond			7.64000	103.40565	7.64000	103.38458			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.00500	104.22745	8.00500	104.20522			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			8.23000	109.88189	8.23000	109.85768			0.00	0	0
<b>Total FRX18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			8.75000	102.58988	8.75000	102.56601		1,750,000,000.00		200,000	770,000,000
<b>Total FRX19 SPOT</b>								<b>1,750,000,000.00</b>		<b>200,000</b>	<b>770,000,000</b>
<b>Total For FRX19</b>								<b>1,750,000,000.00</b>		<b>200,000</b>	<b>770,000,000</b>
FRX20 On 01/10/2020 Spot Bond			8.93500	101.69202	8.93500	101.66774		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	92.73386	9.51000	92.71046		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			9.68000	108.01187	9.68000	107.98397		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			9.99000	98.43955	9.99000	99.33635		0.00		0	500,000,000

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 FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.27000	97.76483	10.27000	97.73779				0.00	0	9,150,000,000
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,150,000,000</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>9,150,000,000</b>
FRX45 On 14/04/2045 Spot Bond			10.43000	79.77615	10.43000	79.75399				0.00	0	0
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FS1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.47885				0.00	0	0
<b>Total FS1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.49715				0.00	0	0
<b>Total FS1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.50445				0.00	0	20,000,000
<b>Total FS1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.52267				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.55184				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.57371				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	100.66833				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	100.98044				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	101.03257				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.07982				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.09090				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.12241				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.16972				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.20914				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.38244				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.36225				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	100.67408				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			9.33500	102.86732	9.33500	102.84167				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	101.19500				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>
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.82079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.55971				0.00	0	0
<b>Total GRH1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.59372				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	101.65945				0.00	0	30,000,000
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.74104				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.85435				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.76670				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	102.03679				0.00	0	0
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.03665				0.00	0	50,000,000
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.89011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.23887				0.00	0	0
<b>Total GRT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.71977				0.00	0	0
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.20371				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.45365				0.00	0	100,000,000
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.93159				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	100.37191				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	101.50617				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	99.81354				0.00	0	0
<b>Total HCH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.40631				0.00	0	0
<b>Total HILB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.67873				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	101.51112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.53030				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	101.36325				0.00	0	0
<b>Total HILC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	101.14781				0.00	0	0
<b>Total HILC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	99.92365				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			8.13723	100.55106	8.13723	99.93545				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	99.91991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.48990	100.54636	8.48990	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	99.91510			0.00	0	0
<b>Total HMS1D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond			8.94009	100.54340	8.94009	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	99.90922			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	99.99979			0.00	0	0
<b>Total HPF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.04179			0.00	0	0
<b>Total HPF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.04326			0.00	0	0
<b>Total HPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.49262			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	104.10880	9.89000	104.08104			0.00	0	1,354,500,000
<b>Total HPF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,354,500,000</b>
<b>Total For HPF05</b>									<b>0.00</b>	<b>0</b>	<b>1,354,500,000</b>
HWAY2 On 31/07/2020 Spot Bond			8.31000	111.24613	8.31000	111.22112		35,238,555,000,000.00	4,240,500,000	2,121,900,000	
<b>Total HWAY20 SPOT</b>								<b>15,238,555,000,000.00</b>	<b>4,240,500,000</b>	<b>2,121,900,000</b>	
<b>Total For HWAY20</b>								<b>15,238,555,000,000.00</b>	<b>4,240,500,000</b>	<b>2,121,900,000</b>	
HWAY2 On 07/12/2023 Spot Bond			1.85000	131.93700	1.85000	279.98241		36,997,394,460,000.00	19,998,591,600	10,568,591,600	
<b>Total HWAY23 SPOT</b>								<b>16,997,394,460,000.00</b>	<b>19,998,591,600</b>	<b>10,568,591,600</b>	
<b>Total For HWAY23</b>								<b>16,997,394,460,000.00</b>	<b>19,998,591,600</b>	<b>10,568,591,600</b>	
HWAY2 On 07/12/2024 Spot Bond			1.87000	134.74148	1.87000	285.93363		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			9.58500	101.32604	9.58500	101.29984		58,469,458,500,000.00	6,100,100,000	3,064,000,000	
<b>Total HWAY34 SPOT</b>								<b>18,469,458,500,000.00</b>	<b>6,100,100,000</b>	<b>3,064,000,000</b>	
<b>Total For HWAY34</b>								<b>18,469,458,500,000.00</b>	<b>6,100,100,000</b>	<b>3,064,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			9.61500	101.01588	9.61500	100.98968		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	54.00626	100.00000	53.87543		0.00	0	0	
<b>Total HWF01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF02 On 30/09/2016 Spot Bond			100.00000	14.02073	100.00000	13.98676		0.00	0	0	
<b>Total HWF02U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF02U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF03 On 09/10/2014 Spot Bond			100.00000	83.05977	100.00000	82.87478		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	37.60862	100.00000	37.51750		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	19.19722	100.00000	19.15072		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	15.48669	100.00000	15.44918		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	57.31351	100.00000	57.17467				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			1.60500	117.91316	1.60500	117.89050			20,899,732,681,500.00	13,021,640,300	87,410,500,000	
<b>Total I2025 SPOT</b>									<b>20,899,732,681,500.00</b>	<b>13,021,640,300</b>	<b>87,410,500,000</b>	
<b>Total For I2025</b>									<b>20,899,732,681,500.00</b>	<b>13,021,640,300</b>	<b>87,410,500,000</b>	
I2038 On 31/01/2038 Spot Bond			1.82000	122.98256	1.82000	122.95821			84,072,521,260,000.00	46,193,693,000	76,509,300,000	
<b>Total I2038 SPOT</b>									<b>84,072,521,260,000.00</b>	<b>46,193,693,000</b>	<b>76,509,300,000</b>	
<b>Total For I2038</b>									<b>84,072,521,260,000.00</b>	<b>46,193,693,000</b>	<b>76,509,300,000</b>	
I2046 On 31/03/2046 Spot Bond			1.90500	121.86268	1.90500	121.83834			33,046,035,000,000.00	17,347,000,000	67,630,000,000	
<b>Total I2046 SPOT</b>									<b>33,046,035,000,000.00</b>	<b>17,347,000,000</b>	<b>67,630,000,000</b>	
<b>Total For I2046</b>									<b>33,046,035,000,000.00</b>	<b>17,347,000,000</b>	<b>67,630,000,000</b>	
I2050 On 31/12/2050 Spot Bond			1.98500	127.58387	1.98500	127.55814			51,994,296,000,000.00	26,193,600,000	55,036,500,000	
<b>Total I2050 SPOT</b>									<b>51,994,296,000,000.00</b>	<b>26,193,600,000</b>	<b>55,036,500,000</b>	
<b>Total For I2050</b>									<b>51,994,296,000,000.00</b>	<b>26,193,600,000</b>	<b>55,036,500,000</b>	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	94.40000			0.00	0	0	
<b>Total IBC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL11 On 12/03/2015 Spot Bond			7.66000	105.25943	7.66000	105.23793			0.00	0	0	
<b>Total IBL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL13 On 12/03/2015 Spot Bond			100.00000		0.00000	101.29081			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	101.40483			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			8.16000	105.26684	8.16000	105.24396			0.00	0	200,000,000	
<b>Total IBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
<b>Total For IBL21</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
IBL22 On 15/03/2018 Spot Bond			8.23500	108.82189	8.23500	108.79803			0.00	0	0	
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL25 On 18/08/2014 Spot Bond			100.00000		0.00000	101.11796			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.63000	119.25903	4.63000	119.22631				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			7.98000	103.96248	7.98000	103.94001				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	101.36215				0.00	0	0
<b>Total IBL32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.44182				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			1.48000	102.44009	1.48000	129.60639				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			2.09000	105.85551	2.09000	132.02475				0.00	0	0
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.64495				0.00	0	0
<b>Total IBL37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.51474				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			8.35500	103.82514	8.35500	103.80192				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	101.05815				0.00	0	0
<b>Total IBL40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.18033				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	101.50902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			8.95000	97.16902	8.95000	97.14578			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			9.41000	90.95661	9.41000	90.93389		1,882,000,000.00		200,000	600,000
<b>Total IBL46 SPOT</b>								<b>1,882,000,000.00</b>		<b>200,000</b>	<b>600,000</b>
<b>Total For IBL46</b>								<b>1,882,000,000.00</b>		<b>200,000</b>	<b>600,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.86614			0.00	0	0
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			8.43500	98.68509	8.43500	98.66281			0.00	0	0
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			9.46000	102.56147	9.46000	102.51039			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	101.44462			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	101.48728			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			7.92000	102.12259	7.92000	102.10067			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			8.73000	101.68644	8.73000	101.66243			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	101.64693			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	101.19665			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			8.00500	104.81372	8.00500	104.79100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.69000	105.75995	8.69000	105.73510			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			9.82000	106.92260	9.82000	106.89428			0.00	0	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.32354			0.00	0	0
<b>Total IBL61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	99.87863			0.00	0	10,000,000
<b>Total IBL62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IBL62</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00463	100.00000	0.00462			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	99.91423			0.00	0	20,000,000
<b>Total IDCG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IDCG01</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.91025			0.00	0	0
<b>Total IDCG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.07500	98.50607	9.07500	98.48219			0.00	0	0
<b>Total IDCG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.22180	5.00000	101.20814			0.00	0	0
<b>Total IDCP01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.22180	5.00000	101.20814			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	102.31838	5.00000	102.30442			0.00	0	0
<b>Total IDCP03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.22180	5.00000	101.20814			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.36528	4.00000	101.35437				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	101.03634				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	100.98960				0.00	0	0
<b>Total IDW002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	100.42894				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	108.78087	9.20000	108.75414				0.00	0	0
<b>Total IFM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.37460				0.00	0	0
<b>Total IHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.37460				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	101.34285				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.92013	100.00000	7.90094				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	101.55369				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	101.32235				0.00	0	0
<b>Total IN02Q SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN02Q</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	101.19679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			9.66000	102.52503	9.66000	102.49874			293,664,000,000,000.00	30,400,000,000	14,900,000,000
<b>Total IN04 SPOT</b>									<b>13,664,000,000,000.00</b>	<b>30,400,000,000</b>	<b>14,900,000,000</b>
<b>Total For IN04</b>									<b>13,664,000,000,000.00</b>	<b>30,400,000,000</b>	<b>14,900,000,000</b>
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.94039			0.00	0	0
<b>Total IN04Q SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04Q</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	100.62514			0.00	0	0
<b>Total IN06H SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN06H</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	101.23112			0.00	0	0
<b>Total IN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN191U On 16/05/2017 Spot Bond			100.00000	10.00811	100.00000	9.98387			0.00	0	0
<b>Total IN191U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN191U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN253U On 04/07/2015 Spot Bond			100.00000	55.65387	100.00000	55.48011			0.00	0	0
<b>Total IN253U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN253U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN255U On 11/09/2014 Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0
<b>Total IN255U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN255U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN262U On 15/01/2015 Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0
<b>Total IN262U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN262U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN429U On 15/07/2014 Spot Bond			100.00000	81.18841	100.00000	81.18841			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	98.91599	100.00000	98.64865			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	98.52452	100.00000	98.26318			0.00	0	0
<b>Total IN431U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN431U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN432U On 05/08/2014 Spot Bond			100.00000	96.72381	100.00000	96.47193			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	94.99359	100.00000	94.75064			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	99.17355	100.00000	98.36065			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	95.15625	100.00000	94.41861			0.00	0	0
<b>Total IN435U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN435U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN436U On 02/09/2014 Spot Bond			100.00000	90.54676	100.00000	89.90000			0.00	0	0
<b>Total IN436U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN436U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN437U On 09/09/2014 Spot Bond			100.00000	86.20548	100.00000	85.61905			0.00	0	0
<b>Total IN437U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN437U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN441U On 07/10/2014 Spot Bond			100.00000	89.42218	100.00000	88.89305			0.00	0	0
<b>Total IN441U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN441U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN442U On 14/10/2014 Spot Bond			100.00000	82.86224	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
<b>Total IN442U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
<b>Total For IN442U</b>								<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
INA430 On 22/07/2014 Spot Bond			5.90000	99.93538	5.90000	99.87085			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			5.90000	99.70989	5.90000	99.64564			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			6.00000	99.59072	6.00000	99.52555			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			6.00000	99.36299	6.00000	99.29811			0.00	0	0
<b>Total INA435 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA435</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA437 On 09/09/2014 Spot Bond			6.10000	99.12202	6.10000	99.05639			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total INA437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA441 On 07/10/2014 Spot Bond			6.10000	98.66438	6.10000	98.59935				0.00	0	0
<b>Total INA441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA442 On 14/10/2014 Spot Bond			6.10000	98.55063	6.10000	98.48575				0.00	0	0
<b>Total INA442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.42194				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			11.18812	101.93284	11.18812	101.35704				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			11.18812	100.25222	11.18812	100.34043				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	100.55093				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.04010				0.00	0	0
<b>Total ING135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.54031				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	101.86984	6.50000	101.85203				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	100.61664				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	100.32822				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	89.67001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.57540				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	100.05506				0.00	0	0
<b>Total ING211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.52717				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	101.97326				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.45463				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	100.45101				0.00	0	0
<b>Total ING236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	100.00000				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	101.25816				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	101.13888				0.00	0	0
<b>Total ING242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.02953				0.00	0	0
<b>Total ING243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	101.01748				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	100.84284				0.00	0	0

Contract Details	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	101.98041				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	100.05127				0.00	0	0
<b>Total ING251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.90411				0.00	0	0
<b>Total ING254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	100.38979				0.00	0	0
<b>Total ING257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING263 On 15/01/2015 Spot Bond			100.00000	69.52234	100.00000	69.26861				0.00	0	40,039,400,000
<b>Total ING263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,039,400,000</b>
<b>Total For ING263</b>										<b>0.00</b>	<b>0</b>	<b>40,039,400,000</b>
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.44239				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	100.85475				0.00	0	0
<b>Total INGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	101.35205				0.00	0	0
<b>Total INGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	98.04649				0.00	0	0
<b>Total INGR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP271U On 09/10/2014 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
<b>Total IP271U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP271U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.29736				0.00	0	0
<b>Total IPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.01269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.01351			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			8.67000	102.59579	8.67000	102.57200			0.00	0	0
<b>Total IPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.31723			0.00	0	0
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.32504			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.33027			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	100.00000			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>
IPFC02 On 15/10/2014 Spot Bond			100.00000	82.84977	100.00000	82.66769			0.00	0	20,000,000,000
<b>Total IPFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For IPFC02</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
IPL10 On 20/05/2021 Spot Bond			9.62500	100.22183	9.62500	100.19623		19,250,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total IPL10 SPOT</b>								<b>19,250,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For IPL10</b>								<b>19,250,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.64809			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			8.83500	105.53333	8.83500	105.50853		44,177,650,500,000.00	5,000,300,000	1,251,100,000	
<b>Total IPL6 SPOT</b>								<b>14,177,650,500,000.00</b>	<b>5,000,300,000</b>	<b>1,251,100,000</b>	
<b>Total For IPL6</b>								<b>14,177,650,500,000.00</b>	<b>5,000,300,000</b>	<b>1,251,100,000</b>	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.20057			0.00	0	0
<b>Total IPL7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.14346			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IPL8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.48665				0.00	0	0
<b>Total IPL9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.28865				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	100.56108				0.00	0	0
<b>Total IV013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			8.84000	102.22451	8.84000	102.20035				0.00	0	0
<b>Total IV014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.40730				0.00	0	0
<b>Total IV015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.95862				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			3.18000	98.41418	3.18000	122.74016				0.00	0	0
<b>Total IV017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.66500	138.23183	3.66500	138.19765				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.34146				0.00	0	0
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.13573				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	102.10185				0.00	0	0
<b>Total IV024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.79426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.45304				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			3.60500	97.04845	3.60500	97.87173				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			3.60500	96.96755	3.60500	103.60614				0.00	0	0
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.86098				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	101.53463				0.00	0	0
<b>Total IV032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	100.62514				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			10.57000	112.57309	10.57000	112.54159				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.04105				0.00	2,680,000,000	1,340,000,000
<b>Total IV09 SPOT</b>										<b>0.00</b>	<b>2,680,000,000</b>	<b>1,340,000,000</b>
<b>Total For IV09</b>										<b>0.00</b>	<b>2,680,000,000</b>	<b>1,340,000,000</b>
IV19A On 31/03/2028 Spot Bond			3.66500	138.23183	3.66500	138.19765				0.00	0	0
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV429U On 17/07/2014 Spot Bond			100.00000	81.19501	100.00000	81.19500				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	99.85234	100.00000	99.58392				0.00	0	0
<b>Total IV430U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV430U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV432U On 07/08/2014 Spot Bond			100.00000	96.22135	100.00000	95.97207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	94.50893	100.00000	94.26845				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	89.26241	100.00000	88.63380				0.00	0	0
<b>Total IV436U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV436U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV440U On 02/10/2014 Spot Bond			100.00000	88.88889	100.00000	88.23529				0.00	0	0
<b>Total IV440U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV440U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV442U On 16/10/2014 Spot Bond			100.00000	84.87528	100.00000	84.39846				0.00	0	0
<b>Total IV442U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV442U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.91662				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	99.99998				0.00	0	0
<b>Total IVA02A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA02A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	101.02581				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>
IVA429 On 17/07/2014 Spot Bond			5.90000	97.13453	5.90000	99.95153				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>
IVA430 On 24/07/2014 Spot Bond			5.90000	99.90311	5.90000	99.83862				0.00	0	0
<b>Total IVA430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA432 On 07/08/2014 Spot Bond			5.90000	99.67775	5.90000	99.61355				0.00	0	0
<b>Total IVA432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA436 On 04/09/2014 Spot Bond			6.10000	99.20419	6.10000	99.13845				0.00	0	0
<b>Total IVA436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA437 On 11/09/2014 Spot Bond			6.10000	99.08919	6.10000	99.02360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVA437 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA437</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA441 On 09/10/2014 Spot Bond			6.10000	98.63185	6.10000	98.56686			0.00	0	0
<b>Total IVA441 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA441</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA442 On 16/10/2014 Spot Bond			6.10000	98.51818	6.10000	98.45334			0.00	0	0
<b>Total IVA442 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA442</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.41166			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	102.29125			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	101.93805			0.00	0	0
<b>Total IVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.24763			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	101.19761			0.00	0	0
<b>Total IVC012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.07519			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	101.19794			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	100.89529			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	100.01279			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	100.01320			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.01402				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.01031				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	99.92419				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	101.59248				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.56585				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	101.22771				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	100.94975				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	100.93986				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.29090				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	100.14214				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	99.87201				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	101.41978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.52421				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.34646				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.35562				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.35562				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.29000	104.64285	9.29000	104.59234				0.00	0	0
<b>Total IVC036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			9.29000	104.64285	9.29000	104.59234				0.00	0	0
<b>Total IVC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	1.74951	100.00000	1.74181				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	63.73664	100.00000	63.58223				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	102.39903				0.00	0	2,000,000,000
<b>Total JDG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For JDG01</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
JDG02U On 22/01/2015 Spot Bond			100.00000	65.63224	100.00000	65.47149				0.00	0	0
<b>Total JDG02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.52357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total JDG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03L On 21/02/2016 Spot Bond			100.00000	24.13934	100.00000	24.08086			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	100.03961			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	93.16456	100.00000	92.92929			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	91.36837	100.00000	91.14552			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	65.99297	100.00000	65.83135		37,500,000,000,000.00		375,000,000	375,000,000
<b>Total JDG09U SPOT</b>								<b>37,500,000,000,000.00</b>		<b>375,000,000</b>	<b>375,000,000</b>
<b>Total For JDG09U</b>								<b>37,500,000,000,000.00</b>		<b>375,000,000</b>	<b>375,000,000</b>
JDG10L On 29/01/2015 Spot Bond			100.00000	73.87175	100.00000	73.73159			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	65.32203	100.00000	65.16378			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	58.80385	100.00000	58.66140			0.00	0	0
<b>Total JDG12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.70178			0.00	0	0
<b>Total KAP001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.72846			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.46411			0.00	0	0
<b>Total KAP003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03L On 30/10/2014 Spot Bond			100.00000	95.50173	100.00000	95.17241			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	103.15434			0.00	0	0
<b>Total KSB007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.89537			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			8.71000	140.13942	8.71000	140.10696			0.00	0	0
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.81620			0.00	0	0
<b>Total LBK02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.55313			0.00	0	0
<b>Total LBK03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.00543			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	100.97580			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	101.57883			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			8.93500	99.93980	8.93500	99.91568		3,574,000,000.00	400,000	1,340,000,000	
<b>Total LGL02 SPOT</b>								<b>3,574,000,000.00</b>	<b>400,000</b>	<b>1,340,000,000</b>	
<b>Total For LGL02</b>								<b>3,574,000,000.00</b>	<b>400,000</b>	<b>1,340,000,000</b>	
LGL03 On 03/04/2018 Spot Bond			9.08500	71.91708	9.08500	97.70157		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			9.56000	102.09648	9.56000	102.07015		956,000,000.00	100,000	400,000	
<b>Total LGL04 SPOT</b>								<b>956,000,000.00</b>	<b>100,000</b>	<b>400,000</b>	
<b>Total For LGL04</b>								<b>956,000,000.00</b>	<b>100,000</b>	<b>400,000</b>	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.99984		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total LHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			10.66000	101.05278	10.66000	101.02411			22,172,800,000,000.00	2,080,000,000	1,040,000,000
<b>Total LHL02 SPOT</b>									<b>22,172,800,000,000.00</b>	<b>2,080,000,000</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>									<b>22,172,800,000,000.00</b>	<b>2,080,000,000</b>	<b>1,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.09125			0.00	0	0
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.17256			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.25088			0.00	0	0
<b>Total LRFB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.34477			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	100.13305			0.00	0	0
<b>Total MAQ041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	98.54144			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	99.87120			0.00	0	0
<b>Total MAQ052 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ052</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	99.41672			0.00	0	0
<b>Total MAQ053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	99.13903			0.00	0	0
<b>Total MAQ055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 11/12/2014 Spot Bond			100.00000	71.42857	100.00000	71.28906			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	93.16456	100.00000	92.92929			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MAQ09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.42686				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.40945				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 12/12/2014 Spot Bond			100.00000	86.79245	100.00000	86.58824				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	97.07447	100.00000	96.81698				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>
MAQ26 On 24/07/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
<b>Total MAQ26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond			100.00000		0.00000	100.99335				0.00	0	0
<b>Total MAQN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	100.26671				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	100.23436				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	100.84587				0.00	0	0
<b>Total MBF029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.30122				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.60443				0.00	0	0
<b>Total MBF033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	100.63365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
MBF034 On 10/12/2016 Spot Bond				100.00000	0.00000	100.96087				0.00	0	10,000,000
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
MBF035 On 11/11/2014 Spot Bond				100.00000	0.00000	101.12475				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>
MBF036 On 11/11/2016 Spot Bond				100.00000	0.00000	101.29753				0.00	0	10,000,000
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
MBF037 On 15/04/2015 Spot Bond				100.00000	0.00000	100.03157				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>
MBF038 On 17/04/2017 Spot Bond				100.00000	0.00000	100.00800				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	87.32057	100.00000	87.11217				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	64.08393	100.00000	63.92868				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	22.33662	100.00000	22.28251				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	54.53277	100.00000	54.40066				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			8.87000	102.89929	8.87000	102.87490				0.00	0	120,000,000
<b>Total MBSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For MBSA01</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.76000	102.81630	8.76000	102.79222				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>
MCB3W On 13/12/2014 Spot Bond				100.00000	0.00000	100.72925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.67869				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	100.00859				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	101.88062				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	101.89404				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	101.96107				0.00	0	0
<b>Total MEFSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.19530				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	100.20424				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			8.17000	103.25557	8.17000	103.23298				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			8.94000	101.76967	8.94000	101.74548				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			9.75000	101.70228	9.75000	101.67597				0.00	0	0
<b>Total MEFSB5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MET01 On 15/12/2014 Spot Bond			6.41500	101.93762	6.41500	101.92017				0.00	0	0
<b>Total MET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MET01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.50078				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MFS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.51903			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			9.76000	102.74545	9.76000	102.71854			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			7.66000	103.78574	7.66000	103.76454		766,000,000.00	100,000	4,990,000,000	
<b>Total MGL01 SPOT</b>								<b>766,000,000.00</b>	<b>100,000</b>	<b>4,990,000,000</b>	
<b>Total For MGL01</b>								<b>766,000,000.00</b>	<b>100,000</b>	<b>4,990,000,000</b>	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.98124			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			9.09500	100.36568	9.09500	100.34129			0.00	0	0
<b>Total MIIL02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MIIL02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.59545			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			9.62500	106.38246	9.62500	105.43938		7,700,000,000,000.00	800,000,000	400,000,000	
<b>Total MMIG02 SPOT</b>								<b>7,700,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For MMIG02</b>								<b>7,700,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
MMS01 On 10/12/2016 Spot Bond			100.00000	14.71763	100.00000	14.68198			0.00	0	0
<b>Total MMS01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMS01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.40078			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			8.79500	100.32397	8.79500	100.30038			0.00	0	7,567,800,000
<b>Total MQB02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>7,567,800,000</b>	
<b>Total For MQB02</b>								<b>0.00</b>	<b>0</b>	<b>7,567,800,000</b>	
MTN03 On 13/07/2015 Spot Bond			7.76000	101.61653	7.76000	101.59552		45,008,000,000,000.00	5,800,000,000	1,450,000,000	
<b>Total MTN03 SPOT</b>								<b>15,008,000,000,000.00</b>	<b>5,800,000,000</b>	<b>1,450,000,000</b>	
<b>Total For MTN03</b>								<b>15,008,000,000,000.00</b>	<b>5,800,000,000</b>	<b>1,450,000,000</b>	
MTN04 On 13/07/2017 Spot Bond			8.73500	103.73348	8.73500	103.70938		2,620,500,000.00	300,000	510,000,000	

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 MTN04 SPOT</b>										<b>2,620,500,000.00</b>	<b>300,000</b>	<b>510,000,000</b>
<b>Total For MTN04</b>										<b>2,620,500,000.00</b>	<b>300,000</b>	<b>510,000,000</b>
N4A211On 14/08/2020 Spot Bond			100.89771	6.90033	100.89771	6.88348				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>
N4A302On 14/08/2020 Spot Bond			100.61875	6.99079	100.61875	6.97376				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>
N4A305On 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>
N4A308On 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>
N4A311On 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>
N4A405On 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>
N4A408On 14/08/2020 Spot Bond				100.00000	0.00000	101.22112				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>
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	101.23852				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>
N4A502On 14/08/2020 Spot Bond				100.00000	0.00000	101.24707				0.00	0	0
<b>Total N4A502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4B508On 14/08/2020 Spot Bond				100.00000	0.00000	101.35187				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>
N4C508On 14/08/2020 Spot Bond				100.00000	0.00000	101.47384				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>
N4D68lOn 14/08/2020 Spot Bond			100.00000	0.44230	100.00000	0.44123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	0.44230	100.00000	0.44123				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			9.18500	96.01900	9.18500	95.99557				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10A On 25/07/2016 Spot Bond			7.61000	102.03121	7.61000	102.01016				0.00	0	0
<b>Total NBK10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11A On 28/11/2020 Spot Bond			9.28000	99.51512	9.28000	99.49060				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	101.64367				0.00	0	360,000,000
<b>Total NBK11B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For NBK11B</b>										<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
NBK12A On 19/03/2021 Spot Bond			9.07500	104.56242	9.07500	104.53721				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>
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	101.14111				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>
NBK13A On 19/03/2024 Spot Bond			9.52000	104.48228	9.52000	104.45588				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>
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	102.40188				0.00	0	0
<b>Total NBK13B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14A On 26/06/2021 Spot Bond			9.27500	100.62588	9.27500	100.55072				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14B On 27/08/2015 Spot Bond				100.00000	0.00000	101.21784				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>
NBK15A On 27/08/2017 Spot Bond				100.00000	0.00000	102.45478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.78166			0.00	0	0
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.06148			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.47991			0.00	2,000,000,000	2,010,000,000
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,010,000,000</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,010,000,000</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.38472			0.00	0	0
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.40282			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			7.36000	107.04946	7.36000	107.02844			0.00	0	670,000,000
<b>Total NBK2A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
<b>Total For NBK2A</b>									<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.15340			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			8.77000	114.69293	8.77000	114.66618		1,754,000,000.00		200,000	430,000,000
<b>Total NBK3A SPOT</b>								<b>1,754,000,000.00</b>		<b>200,000</b>	<b>430,000,000</b>
<b>Total For NBK3A</b>								<b>1,754,000,000.00</b>		<b>200,000</b>	<b>430,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.88500	34.57261	10.88500	34.56283		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			7.56000	103.88401	7.56000	103.86295		4,536,000,000.00		600,000	950,000,000
<b>Total NBK6A SPOT</b>								<b>4,536,000,000.00</b>		<b>600,000</b>	<b>950,000,000</b>
<b>Total For NBK6A</b>								<b>4,536,000,000.00</b>		<b>600,000</b>	<b>950,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.28837		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	99.91809		0.00		0	0

Contract Details	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			7.86000	105.27598	7.86000	105.25393			1,572,000,000.00	200,000	450,000,000
<b>Total NBK9A SPOT</b>									<b>1,572,000,000.00</b>	<b>200,000</b>	<b>450,000,000</b>
<b>Total For NBK9A</b>									<b>1,572,000,000.00</b>	<b>200,000</b>	<b>450,000,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.46330			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	101.82542			0.00	0	0
<b>Total NCLN48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.37443			0.00	0	0
<b>Total NCLN54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.21429			0.00	0	0
<b>Total NCLN55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.03980			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	100.94416			0.00	0	0
<b>Total NCLN58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	90.74208			0.00	0	0

Contract Details	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	100.89497				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	99.84589				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	99.83188				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	101.62481				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6: On 13/07/2016 Spot Bond				100.00000	0.00000	100.01885				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	87.00659				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	100.55719				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	101.32724				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.54272				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	100.51354				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 09/10/2017 Spot Bond				100.00000	0.00000	100.16572				0.00	0	0

Contract Details	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	100.49563				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.48569				0.00	400,000,000	200,000,000
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.48533				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	101.48934				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.56278				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			10.05500	104.22552	10.05500	107.04842				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	100.55918				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			10.09000	102.96239	10.09000	105.81446				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.56278				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	100.50373				0.00	0	0
<b>Total NCLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	100.50416				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.27601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			8.61000	105.59627	8.61000	105.57208				0.00	0	20,000,000
<b>Total NED11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NED11</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.93365				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.12911				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			10.15000	102.24993	10.15000	104.84822				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	100.20079				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.17272				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			12.18500	111.80458	12.18500	111.76865				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	111.56433				0.00	0	0
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.09379				0.00	0	0
<b>Total NHM001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.08000	166.74541	2.08000	166.71128				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			8.81000	106.99745	8.81000	106.97197				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.65477				0.00	0	0



Contract Details	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	100.62762				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			9.44000	105.89576	9.44000	106.01306				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.08378				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.24441				0.00	0	0
<b>Total NQ1A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.02285				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.06098				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	101.03813				0.00	0	10,000,000
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NQ1B1 On 22/05/2020 Spot Bond			9.64000	105.90407	9.64000	107.04491				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.06104				0.00	0	0
<b>Total NQ1B14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.08383				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.06860				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			9.84000	105.91255	9.84000	106.02548				0.00	0	0

Contract Details	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	101.11437			0.00	0	0
<b>Total NQ1C14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.09906			0.00	0	0
<b>Total NQ1C15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.10668			0.00	0	0
<b>Total NQ1C16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.38799			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.29529			0.00	0	0
<b>Total NQF1D6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.12952			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			8.63000	114.52890	8.63000	114.50246		8,630,000,000,000.00	1,000,000,000	500,000,000	
<b>Total NRA018 SPOT</b>								<b>8,630,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For NRA018</b>								<b>8,630,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
NRA02: On 31/10/2022 Spot Bond			9.02500	121.13376	9.02500	121.10471		3,610,000,000,000.00	400,000,000	2,210,000,000	
<b>Total NRA022 SPOT</b>								<b>3,610,000,000,000.00</b>	<b>400,000,000</b>	<b>2,210,000,000</b>	
<b>Total For NRA022</b>								<b>3,610,000,000,000.00</b>	<b>400,000,000</b>	<b>2,210,000,000</b>	
NRA02: On 31/05/2023 Spot Bond			1.97500	173.01526	1.97500	172.98038		33,180,000,000,000.00	16,800,000,000	8,400,000,000	
<b>Total NRA023 SPOT</b>								<b>33,180,000,000,000.00</b>	<b>16,800,000,000</b>	<b>8,400,000,000</b>	
<b>Total For NRA023</b>								<b>33,180,000,000,000.00</b>	<b>16,800,000,000</b>	<b>8,400,000,000</b>	
NRA02: On 30/11/2028 Spot Bond			9.43000	123.52732	9.43000	123.49622		0.00	0	0	
<b>Total NRA028 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NRA028</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.64727		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	101.52994		0.00	0	0	

Contract Details	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	100.45269			0.00	0	0
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.48713			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	100.98681			0.00	0	0
<b>Total NTC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.02144			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>
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.16424			0.00	0	0
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.45745			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	17.68358	100.00000	17.64074			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	36.78847	100.00000	44.38163			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			6.89000	104.41943	6.89000	104.40010	689,000,000.00		100,000	300,000	
<b>Total OML01 SPOT</b>							<b>689,000,000.00</b>		<b>100,000</b>	<b>300,000</b>	
<b>Total For OML01</b>							<b>689,000,000.00</b>		<b>100,000</b>	<b>300,000</b>	
OTCA2 On 31/07/2016 Spot Bond			100.00000	16.25646	100.00000	16.21708			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>
PBET01 On 13/09/2015 Spot Bond				100.00000	0.00000	97.16000			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	57.02280	100.00000	56.88467			0.00	0	0

Contract Details	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	101.28319				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	99.88943				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	100.82755				0.00	0	0
<b>Total PMM12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.75334				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>
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	100.82304				0.00	0	0
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	100.71012				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.13939				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC004 On 30/06/2021 Spot Bond			9.72500	100.89408	9.72500	100.81152				0.00	0	0
<b>Total PPC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.48424				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	101.52741				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	101.54683				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	101.58999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total PRE1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.77556				0.00	0	0
<b>Total PRE1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.81871				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	101.68986				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			6.66000	105.61303	6.66000	105.59396				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			6.27000	98.99666	6.27000	98.97983				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			8.13000	40.22956	8.13000	40.22080				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			6.64500	112.09689	6.66000	112.05949			000,503,930,000,000.00	1,956,434,000,000	541,912,660,900	
<b>Total R157 SPOT</b>									<b>10,503,930,000,000.00</b>	<b>956,434,000,000</b>	<b>541,912,660,900</b>	
<b>Total For R157</b>									<b>10,503,930,000,000.00</b>	<b>956,434,000,000</b>	<b>541,912,660,900</b>	
R158 On 15/09/2015 Spot Bond			6.66000	112.07944	6.66000	112.05949				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			6.56000	92.78402	6.56000	92.76775				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			6.66000	118.11560	6.66000	118.09457				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			6.49000	87.11175	6.49000	87.09663				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			8.24000	118.13276	8.31000	117.50703			743,894,904,000,000.00	1,216,492,100,000	1,468,596,768,300	

Contract Details	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 SPOT</b>									<b>13,894,904,000,000.00</b>	<b>216,492,100,000</b>	<b>468,596,768,300</b>
<b>Total For R186</b>									<b>13,894,904,000,000.00</b>	<b>216,492,100,000</b>	<b>468,596,768,300</b>
R187P On 21/12/2026 Spot Bond			8.05000	37.50467	8.05000	37.49659			0.00	0	0
<b>Total R187P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			7.97000	35.01830	7.97000	35.01082			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			1.58000	285.88369	1.57000	286.04842		56,568,171,200,000.00	35,802,640,000	28,502,756,400	
<b>Total R197 SPOT</b>								<b>56,568,171,200,000.00</b>	<b>35,802,640,000</b>	<b>28,502,756,400</b>	
<b>Total For R197</b>								<b>56,568,171,200,000.00</b>	<b>35,802,640,000</b>	<b>28,502,756,400</b>	
R201 On 21/12/2014 Spot Bond			5.89000	101.81201	5.90000	101.79172		018,966,251,604,000.00	172,999,363,600	63,440,000,000	
<b>Total R201 SPOT</b>								<b>18,966,251,604,000.00</b>	<b>172,999,363,600</b>	<b>63,440,000,000</b>	
<b>Total For R201</b>								<b>18,966,251,604,000.00</b>	<b>172,999,363,600</b>	<b>63,440,000,000</b>	
R202 On 07/12/2033 Spot Bond			1.79000	229.10944	1.79000	229.06437		236,295,600,208,000.00	132,008,715,200	168,248,775,200	
<b>Total R202 SPOT</b>								<b>16,295,600,208,000.00</b>	<b>132,008,715,200</b>	<b>168,248,775,200</b>	
<b>Total For R202</b>								<b>16,295,600,208,000.00</b>	<b>132,008,715,200</b>	<b>168,248,775,200</b>	
R2023 On 28/02/2023 Spot Bond			8.06000	101.03462	8.12000	100.65037		059,362,580,000,000.00	503,643,000,000	400,046,710,100	
<b>Total R2023 SPOT</b>								<b>9,362,580,000,000.00</b>	<b>503,643,000,000</b>	<b>400,046,710,100</b>	
<b>Total For R2023</b>								<b>9,362,580,000,000.00</b>	<b>503,643,000,000</b>	<b>400,046,710,100</b>	
R203 On 15/09/2017 Spot Bond			7.16000	105.82117	7.23500	105.58818		391,156,858,568,000.00	1,730,608,499,800	880,574,612,500	
<b>Total R203 SPOT</b>								<b>11,156,858,568,000.00</b>	<b>730,608,499,800</b>	<b>380,574,612,500</b>	
<b>Total For R203</b>								<b>11,156,858,568,000.00</b>	<b>730,608,499,800</b>	<b>380,574,612,500</b>	
R2030 On 31/01/2030 Spot Bond			8.77500	97.20105	8.77500	97.17799		221,337,865,000,000.00	936,904,600,000	526,688,000,000	
<b>Total R2030 SPOT</b>								<b>11,337,865,000,000.00</b>	<b>936,904,600,000</b>	<b>526,688,000,000</b>	
<b>Total For R2030</b>								<b>11,337,865,000,000.00</b>	<b>936,904,600,000</b>	<b>526,688,000,000</b>	
R2032 On 31/03/2032 Spot Bond			8.91000	95.46179	8.91000	96.58790		667,862,900,000,000.00	187,190,000,000	119,040,000,000	
<b>Total R2032 SPOT</b>								<b>7,862,900,000,000.00</b>	<b>187,190,000,000</b>	<b>119,040,000,000</b>	
<b>Total For R2032</b>								<b>7,862,900,000,000.00</b>	<b>187,190,000,000</b>	<b>119,040,000,000</b>	
R2037 On 31/01/2037 Spot Bond			9.00500	99.10091	9.00500	99.07680		578,673,660,348,000.00	175,310,789,600	151,040,717,200	
<b>Total R2037 SPOT</b>								<b>8,673,660,348,000.00</b>	<b>175,310,789,600</b>	<b>151,040,717,200</b>	
<b>Total For R2037</b>								<b>8,673,660,348,000.00</b>	<b>175,310,789,600</b>	<b>151,040,717,200</b>	
R204 On 21/12/2018 Spot Bond			7.45000	102.62284	7.52000	102.33943		234,768,383,990,000.00	971,109,850,200	421,646,136,600	
<b>Total R204 SPOT</b>								<b>14,768,383,990,000.00</b>	<b>971,109,850,200</b>	<b>421,646,136,600</b>	
<b>Total For R204</b>								<b>14,768,383,990,000.00</b>	<b>971,109,850,200</b>	<b>421,646,136,600</b>	
R2048 On 28/02/2048 Spot Bond			9.06000	100.06344	9.06000	100.03935		132,111,728,000,000.00	787,208,800,000	360,287,762,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2048 SPOT</b>									<b>32,111,728,000,000.00</b>	<b>787,208,800,000</b>	<b>360,287,762,400</b>
<b>Total For R2048</b>									<b>32,111,728,000,000.00</b>	<b>787,208,800,000</b>	<b>360,287,762,400</b>
R207 On 15/01/2020 Spot Bond			7.69500	98.09503	7.76000	97.79201			533,746,472,700,000.00	849,089,860,000	625,382,987,800
<b>Total R207 SPOT</b>									<b>13,746,472,700,000.00</b>	<b>849,089,860,000</b>	<b>625,382,987,800</b>
<b>Total For R207</b>									<b>13,746,472,700,000.00</b>	<b>849,089,860,000</b>	<b>625,382,987,800</b>
R208 On 31/03/2021 Spot Bond			7.86000	96.29604	7.92500	95.95433			706,718,790,000,000.00	1,234,951,500,000	951,459,265,400
<b>Total R208 SPOT</b>									<b>16,718,790,000,000.00</b>	<b>234,951,500,000</b>	<b>951,459,265,400</b>
<b>Total For R208</b>									<b>16,718,790,000,000.00</b>	<b>234,951,500,000</b>	<b>951,459,265,400</b>
R209 On 31/03/2036 Spot Bond			8.86500	76.83693	8.93500	76.28427			949,820,621,000,000.00	558,355,400,000	514,240,649,700
<b>Total R209 SPOT</b>									<b>19,820,621,000,000.00</b>	<b>558,355,400,000</b>	<b>514,240,649,700</b>
<b>Total For R209</b>									<b>19,820,621,000,000.00</b>	<b>558,355,400,000</b>	<b>514,240,649,700</b>
R210 On 31/03/2028 Spot Bond			1.76500	171.50942	1.76500	171.47581			46,509,735,978,000.00	26,351,125,200	27,006,125,200
<b>Total R210 SPOT</b>									<b>16,509,735,978,000.00</b>	<b>26,351,125,200</b>	<b>27,006,125,200</b>
<b>Total For R210</b>									<b>16,509,735,978,000.00</b>	<b>26,351,125,200</b>	<b>27,006,125,200</b>
R211 On 31/01/2017 Spot Bond			0.78000	131.85770	0.78000	131.83536			91,812,240,000,000.00	117,708,000,000	77,806,000,000
<b>Total R211 SPOT</b>									<b>11,812,240,000,000.00</b>	<b>117,708,000,000</b>	<b>77,806,000,000</b>
<b>Total For R211</b>									<b>11,812,240,000,000.00</b>	<b>117,708,000,000</b>	<b>77,806,000,000</b>
R212 On 31/01/2022 Spot Bond			1.52000	137.22530	1.52000	137.19927			317,955,247,984,000.00	209,181,084,200	112,333,200,000
<b>Total R212 SPOT</b>									<b>17,955,247,984,000.00</b>	<b>209,181,084,200</b>	<b>112,333,200,000</b>
<b>Total For R212</b>									<b>17,955,247,984,000.00</b>	<b>209,181,084,200</b>	<b>112,333,200,000</b>
R213 On 28/02/2031 Spot Bond			8.70000	87.85443	8.78000	87.21653			201,829,550,000,000.00	827,796,500,000	397,213,179,800
<b>Total R213 SPOT</b>									<b>11,829,550,000,000.00</b>	<b>827,796,500,000</b>	<b>397,213,179,800</b>
<b>Total For R213</b>									<b>11,829,550,000,000.00</b>	<b>827,796,500,000</b>	<b>397,213,179,800</b>
R214 On 28/02/2041 Spot Bond			9.00500	77.30896	9.00500	77.29045			825,809,946,500,000.00	1,313,249,300,000	557,213,763,200
<b>Total R214 SPOT</b>									<b>15,809,946,500,000.00</b>	<b>313,249,300,000</b>	<b>557,213,763,200</b>
<b>Total For R214</b>									<b>15,809,946,500,000.00</b>	<b>313,249,300,000</b>	<b>557,213,763,200</b>
R226C On 15/09/2014 Spot Bond			5.87000	99.06007	5.87000	99.04429			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			6.72000	95.72940	6.72000	95.71221			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			6.56000	92.78402	6.56000	92.76775			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			6.48000	89.95299	6.48000	89.93741			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.49000	87.11175	6.49000	87.09663				0.00	0	0
<b>Total R230C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R326C On 21/12/2014 Spot Bond			5.90500	97.53835	5.90500	97.52296				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			6.63000	94.13756	6.63000	94.12078				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			6.50000	91.28074	6.50000	91.26479				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			6.48000	88.44049	6.48000	88.42509				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			6.54000	85.54426	6.54000	85.52922				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			7.21000	81.28024	7.21000	81.26452				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			7.26000	78.32245	7.26000	78.30719				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			7.52500	74.82439	7.52500	74.80929				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			7.50500	72.17276	7.50500	72.15823				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			7.48500	69.62852	7.48500	69.61454				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			7.47500	67.15180	7.47500	67.13833				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			7.72000	63.83325	7.72000	63.82004				0.00	0	0
<b>Total R337C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R338C On 21/12/2020 Spot Bond			7.70000	61.53697	7.70000	61.52427				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			7.84500	58.68555	7.84500	58.67321				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			7.81500	56.59169	7.81500	56.57984				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			7.78500	54.58832	7.78500	54.57693				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			7.75500	52.67109	7.75500	52.66014				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			7.71500	50.87960	7.71500	50.86908				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			7.67500	49.16801	7.67500	49.15790				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			8.25000	44.82185	8.25000	44.81195				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			8.21000	43.21897	8.21000	43.20947				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			8.17000	41.68946	8.17000	41.68034				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			8.13000	40.22956	8.13000	40.22080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.09000	38.83575	8.09000	38.82733				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			8.05000	37.50467	8.05000	37.49659				0.00	0	0
<b>Total R350C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			8.01000	36.23319	8.01000	36.22541				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			7.97000	35.01830	7.97000	35.01082				0.00	0	0
<b>Total R352C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.04860				0.00	0	0
<b>Total RCSB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.21155				0.00	0	0
<b>Total RCSB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.02960				0.00	0	0
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	99.99958				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	18.26497	100.00000	18.22072				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	6.77158	100.00000	6.75500				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	18.35177	100.00000	18.30732				0.00	0	0
<b>Total RCSB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.81336				0.00	0	0

Contract Details	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	100.72954				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.25551				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	102.72759				0.00	0	0
<b>Total RDFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.40603				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	101.05258				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	99.98108				0.00	0	0
<b>Total RES06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.62340				0.00	0	0
<b>Total RES12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.87596				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	101.50103				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.76007				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.24470				0.00	0	0
<b>Total RES25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	99.92507				0.00	0	0

Contract Details	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	100.99461				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.78622				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.83234				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	100.51379				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	102.55565				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	102.29084				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	102.29084				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	100.58986				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	100.65672				0.00	0	0
<b>Total RP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	101.04010				0.00	0	0
<b>Total RP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	107.92314	12.35000	107.88743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RP018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.89431				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	14.77772	100.00000	14.74192				0.00	0	0
<b>Total RP020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	101.36482				0.00	0	0
<b>Total RP022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.06517				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	99.91696				0.00	0	0
<b>Total RP025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.77058				0.00	0	0
<b>Total RP026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.60486				0.00	0	0
<b>Total RPG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.48036				0.00	0	0
<b>Total RPG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01U On 31/08/2018 Spot Bond			100.00000	2.53274	100.00000	2.52667				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	13.78469	100.00000	13.75129				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	25.40073	100.00000	25.33919				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	13.60271	100.00000	13.50190				0.00	0	0

Contract Details	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	25.35699	100.00000	25.29557			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	102.64203			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	103.36941			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			9.22500	106.05527	9.22500	106.02914			0.00	0	760,000,000
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>760,000,000</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>760,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.37000	92.37898	9.37000	101.80621			0.00	0	0
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			9.93000	86.19469	9.93000	103.40215			0.00	0	0
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	98.33573			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			7.86000	107.83708	7.86000	107.81449			0.00	0	5,146,900,000
<b>Total SBK12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,146,900,000</b>
<b>Total For SBK12</b>									<b>0.00</b>	<b>0</b>	<b>5,146,900,000</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.14076			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			9.28500	102.28433	9.28500	102.25897		55,710,000,000,000.00	6,000,000,000	1,500,000,000	
<b>Total SBK14 SPOT</b>								<b>55,710,000,000,000.00</b>	<b>6,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For SBK14</b>								<b>55,710,000,000,000.00</b>	<b>6,000,000,000</b>	<b>1,500,000,000</b>	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	99.87904			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.64839			0.00	0	0

Contract Details	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	101.71100			0.00	0	0
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.85188			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	99.85497			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			7.31000	103.30127	7.31000	103.28111		1,744,166,000,000.00		238,600,000	1,129,300,000
<b>Total SBK7 SPOT</b>								<b>1,744,166,000,000.00</b>		<b>238,600,000</b>	<b>1,129,300,000</b>
<b>Total For SBK7</b>								<b>1,744,166,000,000.00</b>		<b>238,600,000</b>	<b>1,129,300,000</b>
SBK9 On 10/04/2018 Spot Bond			9.02000	100.32187	9.02000	100.29769		42,574,400,000,000.00		4,720,000,000	2,360,000,000
<b>Total SBK9 SPOT</b>								<b>42,574,400,000,000.00</b>		<b>4,720,000,000</b>	<b>2,360,000,000</b>
<b>Total For SBK9</b>								<b>42,574,400,000,000.00</b>		<b>4,720,000,000</b>	<b>2,360,000,000</b>
SBN27 On 15/09/2015 Spot Bond			8.12000	110.40136	8.12000	110.37748		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			7.98000	110.56061	7.98000	110.53710		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			7.91000	110.64036	7.91000	110.61704		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			8.63500	101.73793	8.63500	101.71456		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			8.05500	110.47525	8.05500	110.45155		0.00		0	0
<b>Total SBN34 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBN34</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			8.02000	110.51507	8.02000	110.49146		0.00		0	0
<b>Total SBN35 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBN35</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.58736		0.00		0	0

Contract Details	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>
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	100.58954				0.00	0	0
<b>Total SBN50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.29237				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			8.28500	104.52160	8.28500	104.49855				0.00	0	0
<b>Total SBS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.54324				0.00	0	0
<b>Total SBS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.47969				0.00	0	0
<b>Total SBS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.51114				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			9.07500	106.27670	9.07500	106.25093				0.00	0	0
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			9.96000	102.33755	9.96000	102.31052				0.00	0	0
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.38194				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.47347				0.00	0	260,000,000
<b>Total SBS22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For SBS22</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.28071				0.00	0	460,000,000
<b>Total SBS23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
<b>Total For SBS23</b>										<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	104.04966				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.61000	102.31962	8.61000	102.29618			1,722,000,000.00	200,000	1,160,000,000
<b>Total SBS25 SPOT</b>									<b>1,722,000,000.00</b>	<b>200,000</b>	<b>1,160,000,000</b>
<b>Total For SBS25</b>									<b>1,722,000,000.00</b>	<b>200,000</b>	<b>1,160,000,000</b>
SBS26l On 28/02/2017 Spot Bond			100.00000	12.01311	100.00000	11.98623			0.00	0	0
<b>Total SBS26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			9.66000	107.02047	9.66000	106.99257			0.00	0	2,500,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.08347			0.00	0	10,000,000
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS29 On 12/06/2019 Spot Bond			9.17000	98.97791	9.17000	98.95367			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			9.01000	95.35749	9.01000	95.33465			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.65699			0.00	0	0
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 27/06/2027 Spot Bond			9.96000	99.68811	9.96000	99.66164			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			9.62500	96.14731	9.62500	96.12275			0.00	0	3,200,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,200,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>3,200,000,000</b>
SBS9 On 07/07/2016 Spot Bond			7.71000	106.99821	7.71000	106.97622			771,000,000.00	100,000	320,000,000
<b>Total SBS9 SPOT</b>									<b>771,000,000.00</b>	<b>100,000</b>	<b>320,000,000</b>
<b>Total For SBS9</b>									<b>771,000,000.00</b>	<b>100,000</b>	<b>320,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.10000	129.44662	2.10000	274.69574			0.00	0	0
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI12 On 31/01/2017 Spot Bond			1.42500	103.82803	1.42500	129.77984			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBSI12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	104.67000				0.00	0	0
<b>Total SCM107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.12879				0.00	0	0
<b>Total SGI002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	14.54022	100.00000	14.50500				0.00	0	0
<b>Total SHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				162.05511	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			2.05000	113.97423	2.05000	127.82554				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	101.86984	6.50000	101.85203				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	100.64297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.35171				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	102.45693				0.00	0	0
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			9.26500	99.14254	9.26500	99.11802				0.00	0	3,491,000,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,491,000,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>3,491,000,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.64171				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	100.46270				0.00	0	0
<b>Total SHS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.47604				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.43777				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	101.38615				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	15.52430	100.00000	15.48669				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	100.70908				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	61.48957	100.00000	61.29759				0.00	0	0
<b>Total SHS13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.60668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SHS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS15I On 19/09/2014 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
<b>Total SHS15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16I On 29/06/2016 Spot Bond			100.00000	21.96059	100.00000	21.90739			0.00	0	0
<b>Total SHS16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17I On 30/09/2016 Spot Bond			100.00000	23.81523	100.00000	23.74087			0.00	0	0
<b>Total SHS17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18I On 30/11/2016 Spot Bond			100.00000	22.28956	100.00000	22.18468			0.00	0	0
<b>Total SHS18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			7.96000	107.22124	7.96000	107.19813		27,700,800,000,000.00	3,480,000,000	1,740,000,000	
<b>Total SLI2 SPOT</b>								<b>27,700,800,000,000.00</b>	<b>3,480,000,000</b>	<b>1,740,000,000</b>	
<b>Total For SLI2</b>								<b>27,700,800,000,000.00</b>	<b>3,480,000,000</b>	<b>1,740,000,000</b>	
SLI3 On 15/08/2023 Spot Bond			9.12000	101.10871	9.12000	102.23523		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			8.58500	101.87303	8.58500	101.84976		32,966,400,000,000.00	3,840,000,000	1,920,000,000	
<b>Total SNT01 SPOT</b>								<b>32,966,400,000,000.00</b>	<b>3,840,000,000</b>	<b>1,920,000,000</b>	
<b>Total For SNT01</b>								<b>32,966,400,000,000.00</b>	<b>3,840,000,000</b>	<b>1,920,000,000</b>	
SPDA1 On 21/08/2014 Spot Bond			100.00000		0.00000	101.10976		0.00	0	0	
<b>Total SPDA1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA2 On 21/08/2016 Spot Bond			100.00000		0.00000	101.12633		0.00	0	0	
<b>Total SPDA2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA3 On 21/08/2015 Spot Bond			100.00000		0.00000	101.41690		0.00	0	0	
<b>Total SPDA3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA4 On 21/08/2017 Spot Bond			100.00000		0.00000	101.13415		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	101.62571		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.33500	102.79880	8.33500	102.77587			0.00	0	0
<b>Total SSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.10152			0.00	0	0
<b>Total SSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.39301			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	100.01843			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			9.47500	95.86405	9.47500	95.83981		24,635,000,000,000.00	2,600,000,000	1,320,000,000	
<b>Total SSA06 SPOT</b>								<b>24,635,000,000,000.00</b>	<b>2,600,000,000</b>	<b>1,320,000,000</b>	
<b>Total For SSA06</b>								<b>24,635,000,000,000.00</b>	<b>2,600,000,000</b>	<b>1,320,000,000</b>	
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	100.96246			0.00	0	0
<b>Total SSN001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	100.45974			0.00	0	0
<b>Total SSN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	99.84052			0.00	0	0
<b>Total SSN003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN004 On 31/03/2021 Spot Bond			9.53300	88.43716	9.53300	88.41467			0.00	0	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN005 On 31/03/2021 Spot Bond			9.59500	88.16175	9.59500	88.13918			0.00	0	0
<b>Total SSN005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN006 On 21/12/2014 Spot Bond			7.14500	101.28209	7.14500	101.26286			0.00	0	0
<b>Total SSN006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN007 On 15/01/2020 Spot Bond			9.02000	92.52245	9.02000	92.50027			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	100.60981				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>
SSN008 On 15/09/2017 Spot Bond			8.41500	102.33407	8.41500	102.31116				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN009 On 31/01/2025 Spot Bond			2.35500	109.49134	2.35500	109.88553				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN011 On 21/12/2018 Spot Bond			8.47000	98.87449	8.47000	98.85208				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN012 On 19/07/2014 Spot Bond				100.00000	0.00000	99.93586				0.00	0	0
<b>Total SSN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN013 On 26/08/2018 Spot Bond				100.00000	0.00000	101.36734				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN015 On 21/12/2026 Spot Bond			9.73000	106.24237	9.73000	106.21481				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.85337				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	100.50971				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	100.57857				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			10.01000	78.50854	10.01000	78.48770				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	99.92240				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.99952				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	100.01933				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>
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.93440				0.00	0	0
<b>Total SY1076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1076 On 29/07/2014 Spot Bond			100.00000	97.07447	100.00000	96.81698				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>
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	99.58994				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>
SY1090 On 18/08/2014 Spot Bond				100.00000	0.00000	99.47586				0.00	0	0
<b>Total SY1090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	99.45939				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>
SY1098 On 22/08/2014 Spot Bond				100.00000	0.00000	99.41034				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>
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	99.34338				0.00	0	0
<b>Total SY1101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	99.29407				0.00	0	0
<b>Total SY1103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	99.11335				0.00	0	0
<b>Total SY1107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	99.09838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SY1108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1111 On 18/07/2014 Spot Bond				100.00000	0.00000	99.98369				0.00	0	0
<b>Total SY1111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1112 On 18/07/2014 Spot Bond				100.00000	0.00000	99.98370				0.00	0	0
<b>Total SY1112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	98.99890				0.00	0	0
<b>Total SY1113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1114 On 23/07/2014 Spot Bond				100.00000	0.00000	99.90205				0.00	0	0
<b>Total SY1114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1115 On 21/07/2014 Spot Bond				100.00000	0.00000	99.93458				0.00	0	0
<b>Total SY1115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1116 On 22/07/2014 Spot Bond				100.00000	0.00000	99.91831				0.00	0	0
<b>Total SY1116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1117 On 21/07/2014 Spot Bond				100.00000	0.00000	99.93471				0.00	0	0
<b>Total SY1117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1118 On 25/07/2014 Spot Bond				100.00000	0.00000	99.86873				0.00	0	0
<b>Total SY1118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1119 On 29/07/2014 Spot Bond				100.00000	0.00000	99.80286				0.00	0	0
<b>Total SY1119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1120 On 29/07/2014 Spot Bond				100.00000	0.00000	99.80286				0.00	0	0
<b>Total SY1120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1121 On 05/08/2014 Spot Bond				100.00000	0.00000	99.68792				0.00	0	0
<b>Total SY1121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1122 On 11/08/2014 Spot Bond				100.00000	0.00000	99.58956				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SY1122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1123 On 11/08/2014 Spot Bond				100.00000	0.00000	99.59045			0.00	0	0
<b>Total SY1123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1124 On 14/08/2014 Spot Bond				100.00000	0.00000	99.54586			0.00	0	0
<b>Total SY1124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1125 On 18/08/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000			0.00	0	0
<b>Total SY1125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1126 On 18/08/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000			0.00	0	0
<b>Total SY1126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			7.12000	109.79169	7.12000	109.77070		3,987,200,000,000.00	560,000,000	280,000,000	
<b>Total SZ18 SPOT</b>								<b>3,987,200,000,000.00</b>	<b>560,000,000</b>	<b>280,000,000</b>	
<b>Total For SZ18</b>								<b>3,987,200,000,000.00</b>	<b>560,000,000</b>	<b>280,000,000</b>	
SZ25 On 30/09/2025 Spot Bond			8.92000	103.21610	8.92000	103.19149		0.00	0	0	
<b>Total SZ25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SZ25</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
T018 On 15/07/2014 Spot Bond			100.00000	70.25002	100.00000	70.25002		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	98.11321	100.00000	97.84946		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	29.46479	100.00000	29.39342		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	99.98312		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	101.38655		0.00	0	0	
<b>Total TFS112 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TFS112</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS116 On 18/08/2014 Spot Bond			100.00000		0.00000	101.00183		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TFS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.85819				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	100.97644				0.00	0	0
<b>Total TFS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.48256				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.50814				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	98.28159				0.00	0	0
<b>Total TFS125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	97.77428				0.00	0	0
<b>Total TFS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	97.60676				0.00	0	0
<b>Total TFS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.44120				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			7.91000	101.21819	7.91000	105.53625				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.98032				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	99.97977				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.00000	7.83000	99.97879				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	99.98062				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	99.97994				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	99.97849				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>
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	99.98062				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	99.97994				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A8 On 18/07/2017 Spot Bond			7.16000	80.97381	7.16000	99.98057				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	99.97859				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	99.97870				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	99.97608				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	99.97644				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	99.96567				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	99.96690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1On 18/07/2041 Spot Bond				100.00000	0.00000	99.98065				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2On 18/07/2041 Spot Bond				100.00000	0.00000	99.97977				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3On 18/07/2018 Spot Bond			8.73000	100.00000	8.73000	99.92921				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4On 18/07/2041 Spot Bond				100.00000	0.00000	99.98073				0.00	0	20,000,000
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
TH11A5On 18/07/2041 Spot Bond				100.00000	0.00000	99.97994				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6On 18/07/2041 Spot Bond			8.99000	92.02722	8.99000	97.32314				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7On 18/07/2041 Spot Bond				100.00000	0.00000	99.98090				0.00	0	10,000,000
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
TH11A8On 18/07/2041 Spot Bond				100.00000	0.00000	99.97994				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	99.97854				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	99.97884				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	99.97896				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>
TH11COn 18/07/2041 Spot Bond				100.00000	0.00000	99.97614				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.97625				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	99.97720				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	99.96759				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	99.96748				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	99.96803				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	99.98135				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			101.06155	5.76975	101.06155	5.75548				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	99.98073				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.17186				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	99.97826				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	99.97718				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	99.96556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.36970				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	99.98176				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	99.98148				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	99.98176				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	99.98148				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	99.98135				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	99.98192				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	99.98148				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	99.97997				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	99.97997				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	99.97997				0.00	0	0
<b>Total THE9B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	99.97778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total THE9C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	99.97723			0.00	0	0
<b>Total THE9C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	99.97792			0.00	0	0
<b>Total THE9C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	99.96691			0.00	0	0
<b>Total THE9D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	99.96622			0.00	0	0
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D:On 18/07/2016 Spot Bond				100.00000	0.00000	99.96650			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			8.16000	105.34864	8.16000	105.32562		1,632,000,000.00		200,000	1,270,000,000
<b>Total TL15 SPOT</b>								<b>1,632,000,000.00</b>		<b>200,000</b>	<b>1,270,000,000</b>
<b>Total For TL15</b>								<b>1,632,000,000.00</b>		<b>200,000</b>	<b>1,270,000,000</b>
TL20 On 22/02/2020 Spot Bond			9.82000	86.45419	9.82000	86.40165		0.00		0	0
<b>Total TL20 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For TL20</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			8.07500	104.97898	8.07500	104.95640		53,295,807,500,000.00		6,600,100,000	21,470,000,000
<b>Total TN17 SPOT</b>								<b>53,295,807,500,000.00</b>		<b>6,600,100,000</b>	<b>21,470,000,000</b>
<b>Total For TN17</b>								<b>53,295,807,500,000.00</b>		<b>6,600,100,000</b>	<b>21,470,000,000</b>
TN20 On 17/09/2020 Spot Bond			9.27500	109.13888	9.27500	109.11199		153,967,782,500,000.00		16,600,300,000	10,703,649,200
<b>Total TN20 SPOT</b>								<b>153,967,782,500,000.00</b>		<b>16,600,300,000</b>	<b>10,703,649,200</b>
<b>Total For TN20</b>								<b>153,967,782,500,000.00</b>		<b>16,600,300,000</b>	<b>10,703,649,200</b>
TN20U On 14/04/2020 Spot Bond			100.00000	0.65918	100.00000	0.65712		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			9.44000	110.41069	9.44000	110.38302		114,790,400,000,000.00		12,160,000,000	7,780,000,000
<b>Total TN23 SPOT</b>								<b>114,790,400,000,000.00</b>		<b>12,160,000,000</b>	<b>7,780,000,000</b>
<b>Total For TN23</b>								<b>114,790,400,000,000.00</b>		<b>12,160,000,000</b>	<b>7,780,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.65000	102.88611	9.65000	102.85932		328,100,000,000,000.00		34,000,000,000	17,000,000,000

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 TN25 SPOT</b>									<b>28,100,000,000,000.00</b>	<b>34,000,000,000</b>	<b>17,000,000,000</b>
<b>Total For TN25</b>									<b>28,100,000,000,000.00</b>	<b>34,000,000,000</b>	<b>17,000,000,000</b>
TN27 On 14/11/2027 Spot Bond			9.57000	96.56218	9.57000	96.53766			42,116,613,000,000.00	4,400,900,000	2,823,400,000
<b>Total TN27 SPOT</b>									<b>42,116,613,000,000.00</b>	<b>4,400,900,000</b>	<b>2,823,400,000</b>
<b>Total For TN27</b>									<b>42,116,613,000,000.00</b>	<b>4,400,900,000</b>	<b>2,823,400,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.22822			0.00	0	700,000,000
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.13152			0.00	3,000,000,000	1,500,000,000
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
TORQ1 On 15/08/2014 Spot Bond				100.00000	0.00000	101.23901			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	101.24484			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	101.27750			0.00	0	0
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.28085			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	101.44197			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	101.77602			0.00	0	0
<b>Total TORQ6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.43092			0.00	0	0
<b>Total TPDA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.19247			0.00	0	0
<b>Total TPDA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.19652			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	100.12312				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	100.13157				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.65259	10.00000	99.62592				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	99.66123	9.75000	99.63522				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.66991	100.00000	9.64497				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.79648				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.84704				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.87510				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.88071				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.03741				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.38185				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	98.78095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	98.09633				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	97.89825				0.00	0	0
<b>Total TSP153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP155 On 24/07/2014 Spot Bond				100.00000	0.00000	99.89144				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	96.87799				0.00	0	0
<b>Total TSP156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	99.64004				0.00	0	0
<b>Total TSP157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	96.10918				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				103.71792	0.00000	99.40753				0.00	0	0
<b>Total TSP159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	95.47585				0.00	0	0
<b>Total TSP160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	95.69351				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	98.92270				0.00	0	0
<b>Total TSP162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	95.51018				0.00	0	0
<b>Total TSP163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	95.27959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	98.45185				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	95.05182				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	0.00000	94.35311				0.00	0	0
<b>Total TSP167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP167 On 11/06/2015 Spot Bond				100.00000	0.00000	94.07301				0.00	0	0
<b>Total TSP168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP168 On 08/01/2015 Spot Bond				100.00000	0.00000	96.97780				0.00	0	0
<b>Total TSP169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP169 On 09/07/2015 Spot Bond				100.00000	0.00000	93.35302				0.00	0	0
<b>Total TSP170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	13.57362	100.00000	13.54073				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	101.07078				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	101.61658				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	101.55036				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	101.54992				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	101.52606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.40774				0.00	0	0
<b>Total TWC052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	101.04770				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	100.86477				0.00	0	0
<b>Total TWC054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 21/07/2014 Spot Bond				100.00000	0.00000	100.62341				0.00	0	0
<b>Total TWC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.59099				0.00	0	0
<b>Total TWC056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC05 On 04/08/2014 Spot Bond				100.00000	0.00000	100.21370				0.00	0	0
<b>Total TWC057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.74356				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	100.97304				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	101.56520				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	100.86904				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			9.32500	110.67326	9.32500	110.64585				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	99.91721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total UTR042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04: On 06/04/2015 Spot Bond				100.00000	0.00000	100.24085			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			9.57500	105.12211	9.57500	105.09539			0.00	0	0
<b>Total UTR40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.34610			0.00	0	0
<b>Total VKC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.30352			0.00	0	0
<b>Total VKC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.36207			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	101.40775			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	101.40973			0.00	0	0
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.33332			0.00	0	0
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.34257			0.00	0	0
<b>Total VKE05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			7.05000	111.02274	7.05000	111.00184		141,000,000,000,000.00	20,000,000,000	21,520,000,000	
<b>Total WS04 SPOT</b>								<b>11,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>21,520,000,000</b>	
<b>Total For WS04</b>								<b>11,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>21,520,000,000</b>	
WS05 On 01/08/2018 Spot Bond			1.26000	243.87327	1.26000	243.82871		7,938,000,000,000.00	6,300,000,000	4,300,000,000	
<b>Total WS05 SPOT</b>								<b>7,938,000,000,000.00</b>	<b>6,300,000,000</b>	<b>4,300,000,000</b>	
<b>Total For WS05</b>								<b>7,938,000,000,000.00</b>	<b>6,300,000,000</b>	<b>4,300,000,000</b>	
WSP1 On 28/05/2015 Spot Bond			6.98000	102.89267	6.98000	102.87350		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.73500	104.42252	7.73500	104.40099		63,427,000,000,000.00	8,200,000,000	4,100,000,000	
<b>Total WSP2 SPOT</b>								<b>3,427,000,000,000.00</b>	<b>8,200,000,000</b>	<b>4,100,000,000</b>	
<b>Total For WSP2</b>								<b>3,427,000,000,000.00</b>	<b>8,200,000,000</b>	<b>4,100,000,000</b>	
WSP3 On 28/05/2019 Spot Bond			8.07500	104.88872	8.07500	104.86617		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			8.38500	104.03147	8.38500	104.00826		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			8.46500	103.97053	8.46500	103.94711		42,325,000,000,000.00	5,000,000,000	2,500,000,000	
<b>Total WSP5 SPOT</b>								<b>12,325,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For WSP5</b>								<b>12,325,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
Z014 On 30/06/2015 Spot Bond			6.61000	94.00236	6.61000	93.98575		0.00	0	0	
<b>Total Z014 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For Z014</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
Z020 On 19/10/2015 Spot Bond			6.54000	92.24653	6.54000	92.23031		0.00	0	0	
<b>Total Z020 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For Z020</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
Z025 On 30/11/2014 Spot Bond			5.91500	97.85910	5.91500	97.84358		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			6.61000	93.98575	6.61000	93.96914		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			7.46500	68.30477	7.46500	68.29117		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	41.82582	100.00000	41.74647		0.00	0	0	
<b>Total ZA021 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ZA021</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ZA029 On 20/09/2016 Spot Bond			100.00000	22.13893	100.00000	22.09693		0.00	0	0	
<b>Total ZA029 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ZA029</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total for SPOT</b>								<b>1.47e+0177,633,764,747,900</b>	<b>308,535,028,700</b>	<b>0</b>	

Contract Details	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 SPOT :</b>									<b>1.47e+017</b>	<b>633,764,747,900</b>	<b>308,535,028,700</b>
<b>Total Futures</b>									<b>1.47e+017</b>	<b>633,764,816,176</b>	<b>308,535,430,937</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>54,133</b>
<b>Grand Total:</b>									<b>1.47e+017</b>	<b>633,764,816,176</b>	<b>308,535,485,070</b>