



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			125.05913	125.05913	125.84384	125.84384			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.58177	125.58177	126.38178	126.38178			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 05/02/2015 Bond Future	126.01	Put			166.16000	0.16616	950,870		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			146.16000	0.14616	930,870		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			156.16000	0.15616	940,870		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			1,381.78000	1.38178	581,770		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			1,371.78000	1.37178	571,770		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			1,391.78000	1.39178	591,770		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total EL28 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/02/2015	Bond Future			9.28952	87.35093	9.31104	87.18508			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.36398	84.97294	9.38594	84.80608			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.42975	86.44319	9.45227	86.27430			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
ES33	On	05/02/2015	Bond Future	9.99	Call			4,987.95000	4.98795	5,153,800		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			5,058.00000	5.05800	5,223,850		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			5,127.96000	5.12796	5,293,810		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			2,622.30000	2.62230	2,789,160		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			2,694.54000	2.69454	2,861,400		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			2,766.69000	2.76669	2,933,550		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			1,168.57000	1.16857	1,337,460		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			1,021.77000	1.02177	1,190,660		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			1,095.22000	1.09522	1,264,110		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,220</b>
I2025	On	05/02/2015	Bond Future			119.24652	119.24652	119.08121	119.08121			0.00	0	16
I2025	On	07/05/2015	Bond Future			121.18611	121.18611	121.02044	121.02044			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>16</b>
I2025	On	05/02/2015	Bond Future	118.99	Call			91.21000	0.09121	256,520		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			81.21000	0.08121	246,520		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			71.21000	0.07121	236,520		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			10.44000	0.01044	176,110		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			30.44000	0.03044	196,110		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			20.44000	0.02044	186,110		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>16</b>
I2038	On	05/02/2015			126.99267	126.99267	126.87569	126.87569			0.00	0	1,318
I2038	On	07/05/2015			129.05822	129.05822	128.94193	128.94193			0.00	0	0
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,318</b>
I2038	On	05/02/2015	122.99	Call			3,885.69000	3.88569	4,002,670		0.00	0	0
I2038	On	05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.00	Call			3,875.69000	3.87569	3,992,670		0.00	0	0
I2038	On	05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.01	Call			3,865.69000	3.86569	3,982,670		0.00	0	0
I2038	On	05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	126.99	Call			1,951.93000	1.95193	2,068,220		0.00	0	0
I2038	On	07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.00	Call			1,941.93000	1.94193	2,058,220		0.00	0	0
I2038	On	07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Call			1,931.93000	1.93193	2,048,220		0.00	0	0
<b>Total I2038 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>1,318</b>
I2046	On	05/02/2015			130.29933	130.29933	129.71335	129.71335			0.00	0	5,489
I2046	On	07/05/2015			131.04816	131.04816	130.45506	130.45506			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,489</b>
I2046	On	05/02/2015	123.99	Call			5,723.35000	5.72335	6,309,330		0.00	0	0
I2046	On	05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.00	Call			5,713.35000	5.71335	6,299,330		0.00	0	0
I2046	On	05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.01	Call			5,703.35000	5.70335	6,289,330		0.00	0	0
I2046	On	05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.01	Call			3,445.06000	3.44506	4,038,160		0.00	0	0
I2046	On	07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	126.99	Call			3,465.06000	3.46506	4,058,160		0.00	0	0
I2046	On	07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.00	Call			3,455.06000	3.45506	4,048,160		0.00	0	0
I2046	On	07/05/2015	127.00	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>5,489</b>
I2050	On	05/02/2015			139.60679	139.60679	139.43171	139.43171			0.00	0	2,640
I2050	On	07/05/2015			141.87755	141.87755	141.70220	141.70220			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,640</b>
I2050	On	05/02/2015	129.99	Call			9,441.71000	9.44171	9,616,790		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			9,431.71000	9.43171	9,606,790		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			9,421.71000	9.42171	9,596,790		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			6,712.20000	6.71220	6,887,550		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			6,702.20000	6.70220	6,877,550		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			6,692.20000	6.69220	6,867,550		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>2,640</b>
R186	On	05/02/2015	Bond Future			7.75256	122.51156	7.79442	122.14633		7.58	189,892,918.00	1,550	44,684
R186	On	07/05/2015	Bond Future			7.79607	124.48959	7.83916	124.12091		7.68	0.00	0	1
R186	On	06/08/2015	Bond Future			7.82716	121.34243	7.87169	120.96850		8.12	0.00	0	0
R186	On	05/11/2015	Bond Future			7.83980	123.55051	7.88576	123.17109		7.85	0.00	0	0
<b>Total R186 Future</b>												<b>189,892,918.00</b>	<b>1,550</b>	<b>44,685</b>
R186	On	05/02/2015	Bond Future	8.00	Call			0.00000	0.00000	2,956,550	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			0.00000	0.00000	819,410	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			55.10000	0.05510	42,920	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			8,072.78000	8.07278	8,426,310	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Call			6,096.28000	6.09628	6,430,680	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			161.55000	0.16155	130,720	7.82	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Put			197.33000	0.19733	160,870	7.80	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.74	Call			7,919.23000	7.91923	8,271,790	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			57.65000	0.05765	44,980	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			7,995.99000	7.99599	8,349,040	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Call			0.00000	0.00000	3,261,490	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			0.00000	0.00000	698,800	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Call			5,724.91000	5.72491	6,053,680	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			52.65000	0.05265	40,950	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			9,915.56000	9.91556	10,276,570	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			16.84000	0.01684	12,620	8.07	0.00	0	9,600
R186	On	07/05/2015	Bond Future	8.25	Call			4,658.91000	4.65891	4,918,180	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,220.08000	1.22008	1,110,670	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,717.07000	4.71707	4,977,950	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,196.23000	1.19623	1,088,430	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,600.75000	4.60075	4,858,430	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,244.01000	1.24401	1,133,010	7.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.99	Put			2,815.85000	2.81585	2,648,790	8.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,847.65000	3.84765	4,056,010	8.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,779.03000	2.77903	2,613,460	8.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,894.34000	3.89434	4,104,180	8.13	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,742.98000	2.74298	2,578,890	8.13	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,801.66000	3.80166	4,008,530	8.12	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			9,683.34000	9.68334	9,995,420	8.31	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			966.27000	0.96627	898,930	8.31	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,393.68000	5.39368	5,631,760	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,523.52000	2.52352	2,382,180	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,444.17000	5.44417	5,683,440	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,494.36000	2.49436	2,354,210	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,494.42000	5.49442	5,734,880	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,465.03000	2.46503	2,326,070	7.97	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>25,200</b>
<b>Total For R186</b>												<b>189,892,918.00</b>	<b>1,550</b>	<b>69,885</b>
R197	On	05/02/2015	Bond Future			288.93524	288.93524	288.28887	288.28887			0.00	0	898
R197	On	07/05/2015	Bond Future			293.63447	293.63447	292.98339	292.98339			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>898</b>
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			701.13000	0.70113	54,760		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			711.13000	0.71113	64,760		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			721.13000	0.72113	74,760		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			1,006.61000	1.00661	355,530		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			1,016.61000	1.01661	365,530		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			1,026.61000	1.02661	375,530		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>898</b>
R202	On	05/02/2015	Bond Future			237.33225	237.33225	235.94467	235.94467			0.00	0	50,593
R202	On	07/05/2015	Bond Future			241.19223	241.19223	239.78663	239.78663			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>50,593</b>
R202	On	05/02/2015	Bond Future	232.99	Call			2,954.67000	2.95467	4,342,250		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			2,944.67000	2.94467	4,332,250		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/02/2015	Bond Future	233.01	Call			2,934.67000	2.93467	4,322,250		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			1,276.63000	1.27663	2,682,230		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			1,296.63000	1.29663	2,702,230		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			1,286.63000	1.28663	2,692,230		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>50,593</b>
R2023	On	05/02/2015	Bond Future			7.48991	105.03450	7.54243	104.71878		5.76	0.00	0	10,322
R2023	On	07/05/2015	Bond Future			7.52915	102.80561	7.58359	102.48673		6.16	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.55343	104.58391	7.61011	104.26055		6.25	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,322</b>
R2023	On	05/02/2015	Bond Future	8.74	Call			6,883.68000	6.88368	7,196,550	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			9.23000	0.00923	6,380	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			6,938.03000	6.93803	7,251,050	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			8.71000	0.00871	6,010	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			6,992.36000	6.99236	7,305,520	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			8.21000	0.00821	5,650	6.29	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,811.04000	3.81104	4,059,400	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			566.94000	0.56694	496,420	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,854.99000	3.85499	4,104,550	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			554.80000	0.55480	485,480	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,767.28000	3.76728	4,014,440	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			579.30000	0.57930	507,580	6.32	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			876.70000	0.87670	794,730	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,479.84000	4.47984	4,722,220	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			863.23000	0.86323	782,250	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,099.39000	8.09939	8,398,220	6.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			200.43000	0.20043	175,900	6.63	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,398.11000	4.39811	4,638,510	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			890.35000	0.89035	807,390	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,438.91000	4.43891	4,680,300	6.44	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>911</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>11,233</b>
R203	On	05/02/2015	Bond Future			6.51846	107.43076	6.54641	107.36342		1.84	0.00	0	13,903
R203	On	07/05/2015	Bond Future			6.51563	104.99810	6.54590	104.93176		1.88	0.00	0	0
R203	On	06/08/2015	Bond Future			6.45478	106.81465	6.48850	106.74817		1.77	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,903</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	7.69	Call			2,709.76000	2.70976	2,776,860	2.03	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			0.92000	0.00092	0,680	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			4,209.01000	4.20901	4,276,350	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			4,231.87000	4.23187	4,299,210	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			4,254.72000	4.25472	4,322,060	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,647.51000	1.64751	1,704,330	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			97.97000	0.09797	88,450	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,609.97000	1.60997	1,666,360	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			103.42000	0.10342	93,470	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,628.71000	1.62871	1,685,320	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			100.66000	0.10066	90,930	2.00	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			936.78000	0.93678	977,800	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			423.02000	0.42302	397,560	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			949.67000	0.94967	990,990	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			416.33000	0.41633	391,170	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			923.97000	0.92397	964,700	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			429.80000	0.42980	404,050	1.81	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>55</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>13,958</b>
R2030	On	05/02/2015	Bond Future			8.18008	98.67821	8.21153	98.41290			0.00	0	4,663
R2030	On	07/05/2015	Bond Future			8.22977	100.27192	8.26195	100.00433			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,663</b>
R2030	On	05/02/2015	Bond Future	9.26	Call			8,294.71000	8.29471	8,560,020		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			8,146.00000	8.14600	8,411,310		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			8,220.40000	8.22040	8,485,710		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			3,856.88000	3.85688	4,124,470		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			3,935.25000	3.93525	4,202,840		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			4,013.52000	4.01352	4,281,110		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>4,663</b>
R2032	On	05/02/2015	Bond Future			8.34273	102.16024	8.36906	101.92424			408,640.96	4	15

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2015	Bond Future			8.39289	99.65408	8.41978	99.41625			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.43351	101.37847	8.46109	101.13747			0.00	0	0
<b>Total R2032 Future</b>												<b>408,640.96</b>	<b>4</b>	<b>15</b>
R2032	On	05/02/2015	Bond Future	8.51	Call			1,249.40000	1.24940	1,485,400		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			1,073.51000	1.07351	1,309,510		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			1,161.51000	1.16151	1,397,510		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			791.89000	0.79189	1,029,720		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Call			617.15000	0.61715	854,980		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			704.58000	0.70458	942,410		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			425.27000	0.42527	666,270		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			251.70000	0.25170	492,700		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			338.54000	0.33854	579,540		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>408,640.96</b>	<b>4</b>	<b>15</b>
R2037	On	05/02/2015	Bond Future			8.45996	100.62689	8.47598	100.46789			201,253.78	2	13,851
R2037	On	07/05/2015	Bond Future			8.50993	102.25209	8.52619	102.09256			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.55233	99.76127	8.56895	99.59997			0.00	0	0
<b>Total R2037 Future</b>												<b>201,253.78</b>	<b>2</b>	<b>14,351</b>
R2037	On	05/02/2015	Bond Future	9.49	Call			9,309.98000	9.30998	9,468,980		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Call			9,394.85000	9.39485	9,553,850		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			9,479.59000	9.47959	9,638,590		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			4,569.88000	4.56988	4,729,410		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			4,387.55000	4.38755	4,547,080		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			4,478.78000	4.47878	4,638,310		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2015	Bond Future	8.74	Call			1,636.62000	1.63662	1,797,920		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			1,730.99000	1.73099	1,892,290		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			1,825.22000	1.82522	1,986,520		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>201,253.78</b>	<b>2</b>	<b>14,351</b>
R204	On	05/02/2015	Bond Future			6.83090	105.01605	6.86347	104.90459		2.88	0.00	0	10,787
R204	On	07/05/2015	Bond Future			6.85660	106.71156	6.89113	106.60040		2.91	0.00	0	0
R204	On	06/08/2015	Bond Future			6.85080	104.51874	6.88796	104.40666		3.01	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,787</b>
R204	On	05/02/2015	Bond Future	8.24	Call			4,580.33000	4.58033	4,691,670	3.16	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.43000	0.00043	0,310	3.16	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			4,612.65000	4.61265	4,723,990	3.16	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.40000	0.00040	0,280	3.16	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			4,644.96000	4.64496	4,756,310	3.16	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.37000	0.00037	0,260	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			2,129.84000	2.12984	2,219,350	3.02	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			225.08000	0.22508	203,430	3.02	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			2,155.68000	2.15568	2,245,620	3.02	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			219.48000	0.21948	198,260	3.02	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			2,181.63000	2.18163	2,271,990	3.02	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			214.01000	0.21401	193,210	3.02	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,527.59000	4.52759	4,633,510	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			62.70000	0.06270	56,540	3.22	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,796.26000	2.79626	2,887,900	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			266.91000	0.26691	246,470	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,820.65000	2.82065	2,912,590	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			262.07000	0.26207	241,930	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,845.10000	2.84510	2,937,330	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			257.30000	0.25730	237,450	3.17	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>699</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>11,486</b>
R2044	On	05/02/2015	Bond Future			8.55374	102.32874	8.56972	102.15565			0.00	0	5,842
R2044	On	07/05/2015	Bond Future			8.60242	103.98142	8.61864	103.80760			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.64404	101.39533	8.66061	101.21948			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,842</b>
R2044	On	05/02/2015	Bond Future	8.99	Call			4,379.64000	4.37964	4,552,730		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			4,479.93000	4.47993	4,653,020		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			4,580.04000	4.58004	4,753,130		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			3,946.22000	3.94622	4,120,040		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			4,046.18000	4.04618	4,220,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			3,846.10000	3.84610	4,019,920		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			939.83000	0.93983	1,115,680		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			1,044.05000	1.04405	1,219,900		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			835.43000	0.83543	1,011,280		0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>5,842</b>
R2048	On	05/02/2015	Bond Future			8.54460	106.18419	8.56060	106.00553			0.00	0	40,123
R2048	On	07/05/2015	Bond Future			8.58918	103.46743	8.60541	103.28798			0.00	0	0
R2048	On	06/08/2015	Bond Future			8.62625	105.25742	8.64282	105.07578			0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,123</b>
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			9,508.38000	9.50838	9,687,040		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			9,602.08000	9.60208	9,780,740		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			9,695.60000	9.69560	9,874,260		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			6,702.88000	6.70288	6,882,330		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			6,800.69000	6.80069	6,980,140		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			6,604.89000	6.60489	6,784,340		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			1,053.91000	1.05391	1,235,550		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			1,161.27000	1.16127	1,342,910		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			1,268.43000	1.26843	1,450,070		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 R2048</b>									<b>0.00</b>	<b>0</b>	<b>40,123</b>
R207 On 05/02/2015 Bond Future			7.05919	101.29574	7.11768	101.05495		3.80	0.00	0	36,307
R207 On 07/05/2015 Bond Future			7.09632	102.93143	7.15803	102.68878		3.86	0.00	0	0
R207 On 06/08/2015 Bond Future			7.10977	101.06788	7.17538	100.82204		4.02	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>36,307</b>
R207 On 05/02/2015 Bond Future	8.49	Call			5,454.69000	5,454.69	5,695,080	4.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			0.98000	0.00098	0,580	4.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			5,493.02000	5,493.02	5,733,440	4.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			0.91000	0.00091	0,540	4.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			5,531.33000	5,531.33	5,771,780	4.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			0.84000	0.00084	0,500	4.15	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			4,299.94000	4,299.94	4,526,870	4.14	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			84.20000	0.08420	68,480	4.14	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			2,543.54000	2,543.54	2,736,820	3.99	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			327.95000	0.32795	278,580	3.99	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			4,230.42000	4,230.42	4,456,540	4.14	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			89.25000	0.08925	72,720	4.14	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			4,265.29000	4,265.29	4,491,800	4.14	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			86.83000	0.08683	70,690	4.14	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			2,704.99000	2,704.99	2,886,020	4.16	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			582.84000	0.58284	518,030	4.16	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			2,732.20000	2,732.20	2,914,040	4.16	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			573.61000	0.57361	509,610	4.16	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			1,968.02000	1,968.02	2,122,990	4.08	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			909.99000	0.90999	819,120	4.08	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			2,677.87000	2,677.87	2,858,090	4.16	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			592.19000	0.59219	526,570	4.16	0.00	0	0
<b>Total R207 Option</b>									<b>0.00</b>	<b>0</b>	<b>136</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>36,443</b>
R208 On 05/02/2015 Bond Future			7.24153	100.05417	7.29957	99.77530		4.65	0.00	0	52,091
R208 On 07/05/2015 Bond Future			7.27864	98.26952	7.33930	97.98806		4.94	0.00	0	0
R208 On 06/08/2015 Bond Future			7.29688	99.96963	7.36061	99.68430		4.99	0.00	0	0
R208 On 05/11/2015 Bond Future			7.28758	98.38512	7.35458	98.09558		4.89	0.00	0	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>52,091</b>
R208 On 05/02/2015 Bond Future	8.49	Call			5,517.10000	5,517.10	5,794,020	5.09	0.00	0	0
R208 On 05/02/2015 Bond Future	8.49	Put			5.62000	0.00562	3,670	5.09	0.00	0	0
R208 On 05/02/2015 Bond Future	8.50	Call			5,561.42000	5,561.42	5,838,450	5.09	0.00	0	0
R208 On 05/02/2015 Bond Future	8.50	Put			5.28000	0.00528	3,440	5.09	0.00	0	0
R208 On 05/02/2015 Bond Future	8.51	Call			5,605.73000	5,605.73	5,882,860	5.09	0.00	0	0
R208 On 05/02/2015 Bond Future	8.51	Put			4.96000	0.00496	3,220	5.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future	8.00	Put			337.29000	0.33729	287,120	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,376.58000	3.37658	3,608,820	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			329.45000	0.32945	280,230	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,303.07000	3.30307	3,533,420	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			345.11000	0.34511	294,000	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,339.85000	3.33985	3,571,140	5.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,493.03000	3.49303	3,708,830	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			642.58000	0.64258	573,050	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,519.44000	6.51944	6,786,050	5.30	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			130.98000	0.13098	112,260	5.30	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			3,427.79000	3.42779	3,641,810	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			663.60000	0.66360	592,290	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,460.36000	3.46036	3,675,270	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			653.02000	0.65302	582,600	5.15	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			2,823.08000	2.82308	3,010,620	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,177.51000	1.17751	1,075,510	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,850.70000	2.85070	3,039,180	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,162.89000	1.16289	1,061,830	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,878.44000	2.87844	3,067,870	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,148.41000	1.14841	1,048,300	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,142.49000	5.14249	5,385,980	5.19	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			431.02000	0.43102	384,970	5.19	0.00	0	2,200
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,398</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>54,489</b>
R209	On	05/02/2015	Bond Future			8.37207	81.40249	8.39314	81.22893		11.38	11,396,348.60	140	28,435
R209	On	07/05/2015	Bond Future			8.41615	79.56857	8.43758	79.39379		12.30	0.00	0	0
R209	On	06/08/2015	Bond Future			8.45176	80.94538	8.47365	80.76837		12.58	0.00	0	0
<b>Total R209 Future</b>												<b>11,396,348.60</b>	<b>140</b>	<b>28,435</b>
R209	On	05/02/2015	Bond Future	9.24	Call			6,645.13000	6.64513	6,805,020	12.05	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			122.85000	0.12285	109,180	12.05	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			6,712.66000	6.71266	6,872,960	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			118.38000	0.11838	105,120	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			6,780.22000	6.78022	6,940,930	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			114.05000	0.11405	101,200	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			5,048.36000	5.04836	5,194,740	11.84	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			287.96000	0.28796	260,780	11.84	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,008.22000	1.00822	960,680	12.65	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,448.83000	5.44883	5,576,720	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			989.55000	0.98955	942,660	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			5,337.24000	5.33724	5,463,820	12.64	0.00	0	0

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	07/05/2015	Bond Future	8.99	Put			1,027.19000	1.02719	978,990	12.64	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			5,392.94000	5.39294	5,520,180	12.65	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			447.94000	0.44794	427,560	13.27	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,786.13000	5.78613	5,904,660	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,779.67000	1.77967	1,721,190	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,837.09000	5.83709	5,956,170	12.92	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,756.14000	1.75614	1,698,210	12.92	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,888.21000	5.88821	6,007,840	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,732.88000	1.73288	1,675,500	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,790.96000	10.79096	10,947,590	13.27	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,914</b>
<b>Total For R209</b>												<b>11,396,348.60</b>	<b>140</b>	<b>31,349</b>
R210	On	05/02/2015	Bond Future			177.69856	177.69856	178.81119	178.81119			0.00	0	628
R210	On	07/05/2015	Bond Future			178.51112	178.51112	179.64536	179.64536			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>628</b>
R210	On	05/02/2015	Bond Future	175.01	Call			3,801.19000	3.80119	2,688,560		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			3,821.19000	3.82119	2,708,560		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			3,811.19000	3.81119	2,698,560		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			2,655.36000	2.65536	1,521,120		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			2,645.36000	2.64536	1,511,120		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			2,635.36000	2.63536	1,501,120		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>628</b>
R211	On	05/02/2015	Bond Future			132.64832	132.64832	132.65060	132.65060			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.80597	134.80597	134.81094	134.81094			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
R211	On	05/02/2015	Bond Future	133.00	Put			349.40000	0.34940	351,680		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			359.40000	0.35940	361,680		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			339.40000	0.33940	341,680		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			189.06000	0.18906	194,030		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/05/2015	Bond Future	135.01	Put			199.06000	0.19906	204,030		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			179.06000	0.17906	184,030		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
R212	On	05/02/2015	Bond Future			137.73674	137.73674	137.73657	137.73657			0.00	0	14,864
R212	On	07/05/2015	Bond Future			139.97717	139.97717	139.97974	139.97974			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,864</b>
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			253.43000	0.25343	253,260		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			263.43000	0.26343	263,260		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			273.43000	0.27343	273,260		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			1,010.26000	1.01026	1,012,830		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			1,020.26000	1.02026	1,022,830		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			1,030.26000	1.03026	1,032,830		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>14,864</b>
R213	On	05/02/2015	Bond Future			8.23115	92.28670	8.26258	92.03158		9.74	0.00	0	21,796
R213	On	07/05/2015	Bond Future			8.27632	90.23174	8.30843	89.97430		10.51	0.00	0	0
R213	On	06/08/2015	Bond Future			8.31240	91.79261	8.34534	91.53158		10.72	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,796</b>
R213	On	05/02/2015	Bond Future	9.24	Call			7,511.85000	7.51185	7,755,500	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			70.59000	0.07059	59,120	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			7,580.55000	7.58055	7,824,580	10.55	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			67.85000	0.06785	56,760	10.55	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			7,648.99000	7.64899	7,893,430	10.55	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			64.94000	0.06494	54,260	10.55	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,570.18000	4.57018	4,749,040	10.65	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,210.23000	1.21023	1,131,650	10.65	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,623.67000	4.62367	4,803,580	10.66	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,188.02000	1.18802	1,110,490	10.66	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,677.39000	4.67739	4,858,360	10.67	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,166.14000	1.16614	1,089,670	10.67	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,872.67000	3.87267	4,017,520	10.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/08/2015	Bond Future	8.49	Put			2,739.01000	2.73901	2,622,830	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,915.70000	3.91570	4,061,530	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,704.43000	2.70443	2,589,230	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			3,959.57000	3.95957	4,106,370	10.73	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,670.79000	2.67079	2,556,560	10.73	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>21,796</b>
R214	On	05/02/2015	Bond Future			8.47833	82.26956	8.49429	82.13131		11.97	0.00	0	6,869
R214	On	07/05/2015	Bond Future			8.52142	80.30616	8.53761	80.16720		12.96	0.00	0	0
R214	On	06/08/2015	Bond Future			8.55693	81.69540	8.57345	81.55474		13.26	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,869</b>
R214	On	05/02/2015	Bond Future	9.49	Call			7,986.92000	7.98692	8,116,960	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			83.72000	0.08372	75,510	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			8,056.53000	8.05653	8,186,820	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			80.66000	0.08066	72,700	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			8,125.84000	8.12584	8,256,390	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			77.42000	0.07742	69,720	12.93	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,025.07000	1.02507	986,920	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,984.02000	5.98402	6,085,340	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,006.38000	1.00638	968,740	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			6,042.77000	6.04277	6,144,580	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			988.15000	0.98815	951,000	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,925.60000	5.92560	6,026,410	13.44	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,340.56000	4.34056	4,416,180	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,944.90000	2.94490	2,879,860	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,386.55000	4.38655	4,462,690	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,908.38000	2.90838	2,843,860	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,433.30000	4.43330	4,509,950	13.27	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,872.75000	2.87275	2,808,740	13.27	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>6,869</b>
<b>Total for Bond</b>												<b>201,899,161.34</b>	<b>1,696</b>	<b>406,288</b>
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR03/R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES18 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R201/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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

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

Contract Details	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>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 05/02/2015 GOVI			488.74300	488.74300	487.70400	487.70400				195,497,200.00	40	409
GOVI On 07/05/2015 GOVI			496.63200	496.63200	495.58700	495.58700				0.00	0	130
GOVI On 06/08/2015 GOVI			505.12900	505.12900	504.07100	504.07100				0.00	0	0
<b>Total GOVI Future</b>										<b>195,497,200.00</b>	<b>40</b>	<b>539</b>
GOVI On 05/02/2015 GOVI	459.99	Call			277,140.00000	27.71400	287,530,000			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			277,040.00000	27.70400	287,430,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			276,940.00000	27.69400	287,330,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			455,770.00000	45.57700	466,220,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			455,970.00000	45.59700	466,420,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			455,870.00000	45.58700	466,320,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			40,810.00000	4.08100	51,390,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			40,710.00000	4.07100	51,290,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			40,610.00000	4.06100	51,190,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000			0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>195,497,200.00</b>	<b>40</b>	<b>539</b>
<b>Total for GOVI</b>										<b>195,497,200.00</b>	<b>40</b>	<b>539</b>
AL12 On 05/02/2015 Index Future			544.83100	544.83100	543.55000	543.55000				0.00	0	0
AL12 On 07/05/2015 Index Future			553.62600	553.62600	552.33500	552.33500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AL12 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AL37 On 05/02/2015 Index Future			453.50100	453.50100	452.58900	452.58900				0.00	0	116
AL37 On 07/05/2015 Index Future			460.82100	460.82100	459.90400	459.90400				0.00	0	0
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	<b>116</b>
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	<b>116</b>
AL7T On 05/02/2015 Index Future			538.64000	538.64000	537.04600	537.04600				0.00	0	3
AL7T On 07/05/2015 Index Future			547.33500	547.33500	545.72600	545.72600				0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
ALBI On 05/02/2015 Index Future			491.02600	491.02600	489.98800	489.98800				0.00	0	654
ALBI On 07/05/2015 Index Future			498.95200	498.95200	497.90700	497.90700				0.00	0	0
ALBI On 06/08/2015 Index Future			507.48900	507.48900	506.43000	506.43000				0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>654</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>654</b>
IGOV On 05/02/2015 Index Future			226.39200	226.39200	226.07800	226.07800				0.00	0	1,093
IGOV On 07/05/2015 Index Future			230.07400	230.07400	229.76000	229.76000				0.00	0	80
IGOV On 06/08/2015 Index Future			234.03700	234.03700	233.72000	233.72000				0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>1,173</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,173</b>
ILBI On 05/02/2015 Index Future			613.38700	613.38700	612.54400	612.54400				0.00	0	157
ILBI On 07/05/2015 Index Future			623.45200	623.45200	622.59800	622.59800				0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>2,103</b>
JIBAR f On 17/12/2014 Jibar Future			6.08000	93.92000	6.10000	93.90000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.09000	93.91000	6.12000	93.88000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.13000	93.87000	6.17000	93.83000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.16000	93.84000	6.18000	93.82000				0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.20000	93.80000	6.23000	93.77000				0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.22000	93.78000	6.31000	93.69000				0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.27000	93.73000	6.31000	93.69000				0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.39000	93.61000	6.45000	93.55000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.49000	93.51000	6.57000	93.43000				0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.59000	93.41000	6.67000	93.33000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.70000	93.30000	6.78000	93.22000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			6.82000	93.18000	6.90000	93.10000				0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>7,850</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>7,850</b>
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00		0.00	0	0
<b>Total J201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For J201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>										<b>397,396,361.34</b>	<b>1,736</b>	<b>416,780</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.05017				0.00	0	0
<b>Total AA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			6.71000	101.77904	6.71000	101.76089				0.00	0	0
<b>Total AA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.28692				0.00	0	0
<b>Total AA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			8.01500	106.15143	8.01500	106.12838				0.00	0	600,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.85453				0.00	0	0
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			8.72500	104.76226	8.72500	104.73768				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	100.00279				0.00	0	0
<b>Total AB010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.08247				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			8.88000	98.18372	8.88000	98.16016				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>
AB014L On 19/11/2024 Spot Bond			100.00000	9.71437	100.00000	9.67165				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AB014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 13/11/2024 Spot Bond			10.84000	100.17507	10.84000	100.14587				0.00	0	0
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB06 On 27/03/2015 Spot Bond			6.83000	101.74627	6.83000	101.72766				0.00	0	120,000,000
<b>Total AB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For AB06</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.04207				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			8.31500	104.89618	8.31500	104.87258				0.00	0	500,000,000
<b>Total AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABCPI3 On 07/12/2023 Spot Bond			2.33000	128.26408	2.33000	277.08565				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.30990				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	101.96727				0.00	200,000,000	100,000,000
<b>Total ABFN06 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ABFN06</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.44621				0.00	0	0
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.50270				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.54022				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.95398				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	100.68709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.37468				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>
ABN03: On 12/03/2015 Spot Bond			100.00000	97.28020	100.00000	97.02486				0.00	0	0
<b>Total ABN03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.07000	172.61605	2.07000	172.58556				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN07 On 13/06/2015 Spot Bond			2.76000	165.23159	2.76000	165.19936				0.00	0	0
<b>Total ABN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	176.07584	2.17000	176.04429				0.00	0	0
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.82000	185.60558	1.82000	185.57406				0.00	0	0
<b>Total ABN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			7.51125	79.45533	7.51125	79.43957				0.00	0	0
<b>Total ABN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			7.51125	79.45533	7.51125	79.43957				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	94.84000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.40227				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	93.98000				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	93.02000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.45000				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	91.08000				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	90.47000				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	100.98663				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.87053				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	90.12000				0.00	0	0
<b>Total ABN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN50 On 21/12/2014 Spot Bond			6.85000	103.88758	6.85000	103.86818				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	89.40000				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	89.50000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.14133				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN56 On 15/09/2015 Spot Bond			7.00000	107.63693	7.00000	107.61648				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	100.87055				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	87.49000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.95000				0.00	0	0
<b>Total ABN60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			2.63500	95.00254	2.63500	108.85013				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			2.36000	103.13901	2.36000	162.34973				0.00	0	0
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			2.35000	118.42120	2.35000	216.62038				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	85.64000				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			9.10500	93.49973	9.10500	94.06890				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	97.19000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	100.70000				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	102.50780				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	92.94000				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	102.25000				0.00	0	0
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	109.16532	9.63000	109.14647				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	96.39000				0.00	0	0
<b>Total ABN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			9.15500	114.22270	9.15500	114.19476				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.43000	92.91655	8.43000	92.89548				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.86000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.15000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.25000	113.49454	9.25000	113.46650				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	87.38000				0.00	0	0
<b>Total ABN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.65224				0.00	0	0
<b>Total ABN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.54164				0.00	0	0
<b>Total ABN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			7.66500	108.25172	7.66500	108.22924				0.00	0	1,450,000,000
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
ABS11 On 09/04/2021 Spot Bond			8.43500	106.05062	8.43500	106.02655				0.00	0	560,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>560,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>560,000,000</b>
ABS5 On 01/05/2015 Spot Bond			6.66000	101.26745	6.66000	101.24949				0.00	0	10,000,000,000
<b>Total ABS5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For ABS5</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
ABS6 On 01/06/2020 Spot Bond			8.46500	98.74176	8.46500	98.71940				0.00	0	640,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>640,000,000</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>640,000,000</b>
ABS7 On 11/09/2026 Spot Bond			9.35000	97.94357	9.35000	97.91885			112,200,000,000.00	12,000,000	1,716,000,000
<b>Total ABS7 SPOT</b>									<b>112,200,000,000.00</b>	<b>12,000,000</b>	<b>1,716,000,000</b>
<b>Total For ABS7</b>									<b>112,200,000,000.00</b>	<b>12,000,000</b>	<b>1,716,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.55500	104.00992	7.55500	103.98862			0.00	0	0
<b>Total ABS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			2.14000	221.76365	2.14000	280.92442			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			1.49000	128.17234	1.49000	131.01004			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			2.13000	130.69826	2.13000	133.29990			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00482	100.00000	0.00480			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	64.73090	100.00000	64.57409			0.00	0	0
<b>Total ACL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02€ On 15/09/2015 Spot Bond			11.16000	104.38832	11.16000	104.35701			0.00	0	210,000,000
<b>Total ACL028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For ACL028</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	100.05468			0.00	0	20,000,000
<b>Total ACL029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ACL029</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	6.47920	100.00000	6.46333			0.00	0	0
<b>Total ACL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	100.05808			0.00	0	0
<b>Total ACL033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	100.10622			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03L On 20/03/2016 Spot Bond			100.00000	38.61902	100.00000	38.52444				0.00	0	0
<b>Total ACL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.05128				0.00	0	0
<b>Total ACL042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond			11.00000	66.53561	11.00000	66.51659				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	24.71617	100.00000	24.65564				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total ACL071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL073 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total ACL073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL074 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total ACL074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL076 On 20/09/2015 Spot Bond			100.00000		0.00000	101.53655				0.00	0	0
<b>Total ACL076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond			100.00000		0.00000	101.68114				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL078 On 20/09/2015 Spot Bond			100.00000		0.00000	101.47207				0.00	0	0
<b>Total ACL078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL080 On 20/09/2015 Spot Bond			100.00000		0.00000	101.51564				0.00	0	0
<b>Total ACL080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL081 On 20/09/2015 Spot Bond			100.00000		0.00000	101.53481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.71593				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.71593				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.73159				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	102.73159				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.70025				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	92.72276				0.00	0	0
<b>Total ACL088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	101.47612				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	101.33292				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>
ACL091 On 20/12/2018 Spot Bond				100.00000	0.00000	101.48952				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>
ACL092 On 20/06/2020 Spot Bond				100.00000	0.00000	101.53285				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>
ACL093 On 20/12/2025 Spot Bond				100.00000	0.00000	101.55024				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>
ACL094 On 20/12/2025 Spot Bond				100.00000	0.00000	101.51540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10C On 20/12/2017 Spot Bond				100.00000	0.00000	101.43723				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			8.86500	106.42728	8.86500	106.40164				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>
ACL11E On 26/01/2021 Spot Bond				100.00000	0.00000	100.66396				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>
ACL12C On 26/01/2021 Spot Bond				100.00000	0.00000	101.32383				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12E On 20/09/2016 Spot Bond				100.00000	0.00000	86.66073				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	169.83213				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>
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	169.86363				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>
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	101.47198				0.00	0	300,000,000
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	102.46827				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	99.85445				0.00	0	0
<b>Total ACL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	102.46684				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	103.27650				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	103.18561				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	101.46157				0.00	0	0
<b>Total ACL142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15920				0.00	0	713,142,000
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>713,142,000</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>713,142,000</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.75106				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.47723				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.58344				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.31006				0.00	0	0
<b>Total ACL153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.28039				0.00	0	0
<b>Total ACL154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.33799				0.00	0	0
<b>Total ACL155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.44606				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.38501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	101.31530				0.00	0	0
<b>Total ACL158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.33450				0.00	0	0
<b>Total ACL159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	101.86372	10.23000	101.83565				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.35352				0.00	0	0
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.32402				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	119.34970				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			8.95500	107.35570	8.95500	107.33001				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.44076				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/06/2017 Spot Bond			1.75000	117.27620	1.75000	117.30942				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.48745				0.00	0	0
<b>Total ACL170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.33606				0.00	0	0
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.45535				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.36871				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>
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.76457				0.00	0	139,285,700
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,285,700</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>139,285,700</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51572				0.00	0	222,857,100
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>222,857,100</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>222,857,100</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	103.11819				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.35310				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.50315				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.44668				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.41018				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.48410				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.50675				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.75985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.01545				0.00	0	0
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	101.51207				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.51207				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.59382				0.00	0	495,000,000
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>495,000,000</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>495,000,000</b>
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.42070				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.59763				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.57625				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.59382				0.00	0	320,000,000
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	94.78747				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	101.54171				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.52460				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	122.51433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	123.38230				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.33404				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.32190				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.01364				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.35484				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.37623				0.00	0	76,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>76,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>76,000,000</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.41203				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.33577				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.33404				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.45633				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	102.39035				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.57166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.55668				0.00	0	0
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	103.30123				0.00	0	0
<b>Total ADCP08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01I On 18/11/2016 Spot Bond			100.00000	21.38242	100.00000	21.33062				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	13.26149	100.00000	13.21964				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.08008				0.00	0	7,600,000,000
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000,000</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000,000</b>
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.08799				0.00	0	0
<b>Total AHF1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	100.09325				0.00	0	0
<b>Total AHF1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.75377				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.82690				0.00	0	0
<b>Total AHF2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.92427				0.00	0	0
<b>Total AHF2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.72076				0.00	0	0
<b>Total AHF3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2016 Spot Bond			7.45000	99.54969	7.45000	99.52968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.92366				0.00	0	0
<b>Total AHF3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.07190				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			8.32500	102.59191	8.32500	102.56880				0.00	0	2,820,000,000
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,820,000,000</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>2,820,000,000</b>
AIR02 On 30/04/2023 Spot Bond			9.25000	114.85768	9.25000	114.82915				0.00	0	0
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			7.00500	106.97520	7.00500	106.95485				0.00	0	0
<b>Total AIR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			8.84500	102.49432	8.84500	102.47022				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	12.41922	100.00000	12.39158				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			9.61500	102.99128	9.61500	102.96500				0.00	0	2,200,000
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000</b>
AIRL01 On 30/04/2028 Spot Bond			2.61000	166.67186	2.61000	166.63995				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.74258				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	101.44760				0.00	0	0
<b>Total ANG011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.51016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ANG012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.30035				0.00	0	0
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.63595				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.40147				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	99.91466				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.28636				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.36871				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64542				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	101.88581				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN013 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>
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	102.83000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	92.90000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016 On 09/03/2016 Spot Bond				100.00000	0.00000	101.70573				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	99.19887				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN020 On 07/12/2033 Spot Bond			2.60000	131.68298	2.60000	299.22116				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022 On 07/07/2017 Spot Bond				100.00000	0.00000	97.16398				0.00	0	0
<b>Total ASN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN023 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN024 On 07/08/2015 Spot Bond				100.00000	0.00000	102.25037				0.00	0	0
<b>Total ASN025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN025 On 20/06/2019 Spot Bond				100.00000	0.00000	99.90083				0.00	0	144,000,000
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>144,000,000</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>144,000,000</b>
ASN028 On 14/08/2017 Spot Bond				100.00000	0.00000	95.83229				0.00	0	0
<b>Total ASN031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN031 On 19/09/2017 Spot Bond				100.00000	0.00000	94.48960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 07/01/2015 Spot Bond				100.00000	0.00000	100.85985				0.00	0	0
<b>Total ASN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.93895				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.32695				0.00	0	0
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 07/12/2033 Spot Bond			2.61500	163.91719	2.61500	208.67060				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 21/11/2019 Spot Bond			100.00000	3.15481	100.00000	3.14883				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/12/2016 Spot Bond			100.00000	26.08465	100.00000	25.91991				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 20/12/2017 Spot Bond			100.00000	15.67706	100.00000	15.51895				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39: On 20/12/2017 Spot Bond			100.00000	15.78779	100.00000	15.62856				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40: On 20/12/2017 Spot Bond			100.00000	15.28953	100.00000	15.13532				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	101.48521				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	101.24732				0.00	0	0
<b>Total BAR002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	101.22996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.21207				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			8.42500	105.92473	8.42500	105.90072				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.02930				0.00	0	0
<b>Total BAW12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.57068				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.83979				0.00	0	0
<b>Total BAW15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.35211				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.03288				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			9.00500	102.30821	9.00500	102.28359				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW2 On 02/10/2015 Spot Bond			7.24000	105.32635	7.24000	105.30578				0.00	0	0
<b>Total BAW2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	35.65461	100.00000	35.49782				0.00	0	0
<b>Total BAW20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.29816				0.00	0	0
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			8.26500	105.65648	8.26500	105.63297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA01 On 31/03/2016 Spot Bond			10.88320	103.63303	10.88320	103.07713				0.00	0	0
<b>Total BAYA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA02 On 30/09/2015 Spot Bond			10.97842	102.05417	10.97842	101.97441				0.00	0	0
<b>Total BAYA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA05 On 30/09/2015 Spot Bond			10.99862	102.02096	10.99862	101.95372				0.00	0	0
<b>Total BAYA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.67860				0.00	0	0
<b>Total BAYA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA07 On 31/12/2015 Spot Bond			11.01833	102.09845	11.01833	101.92124				0.00	0	0
<b>Total BAYA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2017 Spot Bond			11.49866	102.53883	11.49866	102.52230				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.71660				0.00	0	0
<b>Total BAYA09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.71660				0.00	0	0
<b>Total BAYA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.71667				0.00	0	0
<b>Total BAYA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA12 On 31/03/2016 Spot Bond			11.13320	101.56520	11.13320	101.59049				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			11.09118	102.85624	11.09118	102.03074				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/09/2015 Spot Bond			10.97842	102.05417	10.97842	101.97441				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/06/2016 Spot Bond			10.94577	102.62128	10.94577	102.23404				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA15 On 30/09/2016 Spot Bond			10.08963	98.18970	10.08963	101.85500				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	101.63307				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	101.61110				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.61110				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01025				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/06/2017 Spot Bond			10.49362	101.65668	10.49362	101.62497				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			11.04000	101.82034	11.04000	101.79021				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.56601				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			10.96500	75.52372	10.96500	99.75845				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	100.01025				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.48883				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BAYA30 On 31/12/2015 Spot Bond			9.28000	90.44166	9.28000	101.40583				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>
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.58856				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>
BAYA32 On 31/03/2018 Spot Bond			10.82500	72.19705	10.82500	102.08017				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>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.54345				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>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.58104				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>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.58104				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>
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89176				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.52540				0.00	0	0
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	101.60240				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>
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01024				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.60240				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>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.52841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.54958				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>
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.60249				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>
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	101.17709				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>
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	101.26079				0.00	0	0
<b>Total BAYA47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB01 On 31/03/2016 Spot Bond			13.88320	104.05962	13.88320	103.51913				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>
BAYB03 On 31/12/2016 Spot Bond			15.00619	102.98855	15.00619	102.96674				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>
BAYB04 On 31/03/2017 Spot Bond			13.85337	102.86468	13.85337	102.59719				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>
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.06808				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.06808				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>
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.06808				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>
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	102.14273				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>
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.80621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYC1I On 31/12/2016 Spot Bond			100.00000	23.39236	100.00000	23.34798				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>
BAYD1I On 30/06/2035 Spot Bond			100.00000	21.46107	100.00000	21.40908				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>
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.53199	100.00000	19.48467				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.05679	100.00000	12.02758				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.05679	100.00000	12.02758				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.57723	100.00000	14.54191				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.63092	100.00000	12.60031				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.72031				0.00	0	0
<b>Total BCJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.68497				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	100.90496				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	100.95819				0.00	0	0
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	8.22220	100.00000	8.20208				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4U On 30/06/2019 Spot Bond			100.00000	8.22220	100.00000	8.20208				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>
BCP87I On 05/12/2014 Spot Bond			100.00000	97.59358	100.00000	97.33333				0.00	0	0
<b>Total BCP87U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP87U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP88I On 23/01/2015 Spot Bond			100.00000	86.28842	100.00000	86.08491				0.00	0	0
<b>Total BCP88U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP88U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP89I On 19/02/2015 Spot Bond			100.00000	81.11111	100.00000	80.93126				0.00	0	0
<b>Total BCP89U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP89U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.04000	104.62162	2.04000	181.62444				0.00	0	0
<b>Total BD0202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			7.77000	100.25326	7.77000	161.38273				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			7.77000	101.56410	7.77000	161.66569				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			8.15500	100.57435	8.15500	100.55226				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.74878				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			7.42500	100.27449	7.42500	100.25429				0.00	0	100,000,000
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.65250				0.00	0	0
<b>Total BG22A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.72765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG22A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.74186				0.00	0	0
<b>Total BG22A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.78921				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.83653				0.00	0	0
<b>Total BG22C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.96857				0.00	0	0
<b>Total BG22D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y1 On 21/07/2016 Spot Bond			100.00000	22.88502	100.00000	22.82958				0.00	0	0
<b>Total BG22YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.54320				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.55372				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.55723				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.59929				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.65529				0.00	0	0
<b>Total BG32C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32D On 30/10/2016 Spot Bond			100.00000	22.39087	100.00000	22.33662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	22.39087	100.00000	22.33662				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.42983				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.53638				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.56544				0.00	0	0
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			7.81500	103.76845	7.81500	103.74648				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.65258				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.80735				0.00	0	0
<b>Total BG42C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	16.01349	100.00000	15.97427				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	16.01349	100.00000	15.97427				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.17832				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2024 Spot Bond			10.61500	101.53867	10.61500	101.39372				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.88624				0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.14641				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.13500	69.33845	8.13500	106.28247				0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.70285				0.00	0	0
<b>Total BIDC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.62720				0.00	0	0
<b>Total BIDC42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	97.03103				0.00	0	0
<b>Total BIDC43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.06637				0.00	0	0
<b>Total BLG1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.07748				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	100.07182				0.00	0	0
<b>Total BLG1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.07532				0.00	0	0
<b>Total BLG1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.08167				0.00	0	0
<b>Total BLG1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.10790				0.00	0	0
<b>Total BLG1E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.14502				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	64.70898	100.00000	64.55050				0.00	0	0
<b>Total BSR11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.69718				0.00	0	0
<b>Total BSR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.71683				0.00	0	0
<b>Total BSR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	97.92416				0.00	0	0
<b>Total BTC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC003 On 01/12/2014 Spot Bond				100.00000	0.00000	99.89741				0.00	0	0
<b>Total BTC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	97.84144				0.00	0	0
<b>Total BTC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.71138				0.00	0	0
<b>Total BTC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	99.00301				0.00	0	0
<b>Total BTC006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC007 On 28/01/2015 Spot Bond				100.00000	0.00000	98.90006				0.00	0	0
<b>Total BTC007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC008 On 02/02/2015 Spot Bond				100.00000	0.00000	98.81453				0.00	0	0
<b>Total BTC008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC010 On 24/11/2015 Spot Bond			100.00000	50.19026	100.00000	100.00000				0.00	0	0
<b>Total BTC010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS011 On 30/09/2016 Spot Bond			100.00000	28.39128	100.00000	28.32250				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.44831				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.12908				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			8.96500	109.85160	8.96500	109.82499				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.24375				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			8.86500	102.76899	8.86500	102.74437				0.00	0	620,000,000
<b>Total CBL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For CBL11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
CBL12 On 06/09/2018 Spot Bond			12.02500	100.40154	12.02500	100.36916				0.00	0	0
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.63744				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			10.98500	105.49102	10.98500	105.46037				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.21259				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			8.85500	101.48079	8.85500	101.45651				0.00	0	0
<b>Total CBL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.54607				0.00	0	0
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			11.42500	101.50843	11.42500	101.47779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.09678				0.00	0	0
<b>Total CBL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	102.07584				0.00	0	0
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.39572				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			9.75500	95.25395	9.75500	95.22890				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			9.62000	122.30211	9.62000	122.27072				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			9.90000	115.72315	9.90000	115.69261				0.00	0	0
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			8.78000	118.11223	8.78000	118.08420				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.45134				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			11.16500	102.99980	11.16500	102.96889				0.00	0	0
<b>Total CGR11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.31028				0.00	0	400,000,000
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.38478				0.00	0	0
<b>Total CGR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.42895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.63707				0.00	0	0
<b>Total CGR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.85853				0.00	0	0
<b>Total CGR17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.48926				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>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	99.86315				0.00	0	0
<b>Total CIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37484				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.42775				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.48866				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>
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.10135				0.00	0	0
<b>Total CLN126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.09946				0.00	0	0
<b>Total CLN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.10946				0.00	0	0
<b>Total CLN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN15 On 14/02/2015 Spot Bond				100.00000	0.00000	100.26075				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>
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	101.47209				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN170 On 20/03/2016 Spot Bond				100.00000	0.00000	102.18981				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN179 On 01/07/2021 Spot Bond			10.11000	104.04627	10.11000	104.01839				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	101.05913				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 23/08/2016 Spot Bond			2.76000	121.58014	2.76000	121.55646				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 29/08/2021 Spot Bond			3.14000	118.69719	3.14000	121.49477				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 31/08/2016 Spot Bond			8.25000	101.96193	8.25000	101.93917				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN194 On 13/09/2021 Spot Bond			2.83000	128.94228	2.83000	123.06696				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2016 Spot Bond			2.40000	126.67235	2.40000	120.90187				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	102.05363				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN200 On 17/10/2016 Spot Bond			8.25500	101.37669	8.25500	101.35416				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.76970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/10/2016 Spot Bond				100.00000	0.00000	100.78739				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/10/2016 Spot Bond			8.30500	101.45054	8.30500	101.42787				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/10/2016 Spot Bond			8.30500	101.45054	8.30500	101.42787				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>
CLN22( On 09/12/2016 Spot Bond			8.35500	104.62279	8.35500	104.59939				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>
CLN22( On 20/12/2016 Spot Bond				100.00000	0.00000	101.50695				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>
CLN22( On 20/12/2016 Spot Bond				100.00000	0.00000	101.65680				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>
CLN23( On 17/01/2015 Spot Bond				100.00000	0.00000	100.86246				0.00	0	0
<b>Total CLN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 17/01/2015 Spot Bond				100.00000	0.00000	100.86246				0.00	0	0
<b>Total CLN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 14/02/2017 Spot Bond				100.00000	0.00000	100.22899				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 20/03/2017 Spot Bond				100.00000	0.00000	101.52713				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2015 Spot Bond				100.00000	0.00000	100.01915				0.00	0	0
<b>Total CLN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2017 Spot Bond				100.00000	0.00000	100.02031				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2019 Spot Bond			9.35000	102.36163	9.35000	102.33621				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	102.36163	9.35000	102.33621				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
<b>Total CLN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
<b>Total CLN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	62.50500				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.57365				0.00	0	0
<b>Total CLN248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	101.39470				0.00	0	0
<b>Total CLN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.45666				0.00	0	0
<b>Total CLN251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.45993				0.00	0	0
<b>Total CLN252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.39470				0.00	0	0
<b>Total CLN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.39470				0.00	0	0
<b>Total CLN254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.45011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.27088				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.86672				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.37756				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.37756				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.37756				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.76856				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			8.75500	104.77277	8.75500	104.74797				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.43485				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.70739				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77346				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76503				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	101.82523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.01955				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.00001				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	102.00660				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	103.54844				0.00	0	0
<b>Total CLN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.74291				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.55528				0.00	0	0
<b>Total CLN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.34682				0.00	0	0
<b>Total CLN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.35137				0.00	0	0
<b>Total CLN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.71523				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.36752				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.73211				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.50434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.91350				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.39004				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.48804				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.27203				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.60628				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.38999				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.38999				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37805				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	129.72785				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.91824				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	130.15965				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	129.15654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	129.84228				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	124.93424				0.00	0	266,019,000
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>266,019,000</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>266,019,000</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	125.24993				0.00	0	266,019,000
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>266,019,000</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>266,019,000</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.26034				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			10.38500	97.31612	10.38500	95.77735				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			10.90500	96.72200	10.90500	97.28618				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31771				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.61458				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.25455				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.69556				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.59473				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>
CLN321 On 30/04/2018 Spot Bond			8.80500	102.50975	8.80500	100.59685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.42070				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.70238				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	121.70713				0.00	0	274,380,000
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>274,380,000</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>274,380,000</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.48478				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.51076				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.61112				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.54186				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	99.98867				0.00	0	0
<b>Total CLN329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.13377				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	79.79097				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.68125				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31771				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	111.91187				0.00	0	0
<b>Total CLN336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	111.95752				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.62207				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.86512				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.32525				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.12073				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.75070				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.35004				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.56268				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.61611				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.32738				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>
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.28751				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/10/2018 Spot Bond				100.00000	0.00000	100.59284				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/05/2019 Spot Bond				100.00000	0.00000	101.86732				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 20/12/2018 Spot Bond				100.00000	0.00000	102.06206				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>
CLN35( 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>
CLN35( On 30/04/2018 Spot Bond				100.00000	0.00000	100.55575				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>
CLN35( On 24/07/2017 Spot Bond				100.00000	0.00000	100.67442				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>
CLN36( On 20/03/2019 Spot Bond				100.00000	0.00000	101.29589				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>
CLN36( On 20/03/2024 Spot Bond			10.55000	101.28761	10.55000	101.77645				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>
CLN36( On 20/03/2024 Spot Bond			9.56500	107.26033	9.56500	107.76979				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>
CLN36( On 20/03/2024 Spot Bond				100.00000	0.00000	101.39596				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>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	100.47577				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			11.70500	108.69187	11.70500	109.30498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.51081				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			11.73500	109.10787	11.73500	108.93895				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			10.16500	108.52062	10.16500	108.37452				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.51081				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.66485				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.71486				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.58172				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.61112				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.42070				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37352				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			9.05500	105.70597	9.05500	105.57675				0.00	0	30,000,000
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.62276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.56787				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.55000	101.92109	10.55000	101.89214				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	102.00167	11.00000	99.26729				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	100.70875				0.00	0	0
<b>Total CLN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN381</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	101.59382				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.71128				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			11.49500	105.31762	11.49500	105.15517				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.74596				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.42070				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	92.29825				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.51595				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.47876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39( On 01/10/2016 Spot Bond				100.00000	0.00000	100.97238				0.00	0	0
<b>Total CLN390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	100.78779				0.00	0	0
<b>Total CLN391 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN391</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/03/2017 Spot Bond				100.00000	0.00000	100.66785				0.00	0	0
<b>Total CLN392 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/12/2019 Spot Bond				100.00000	0.00000	87.90446				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	100.70684				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	39.74203	7.01000	40.35290				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	170.29363				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			8.15500	100.57435	8.15500	143.86952				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			7.77000	36.63575	7.77000	161.38273				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			7.77000	37.06638	7.77000	161.66569				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	93.70109				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLNF01: On 20/10/2015 Spot Bond				100.00000	0.00000	93.64723				0.00	0	0
<b>Total CLNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF02: On 10/10/2016 Spot Bond				100.00000	0.00000	101.06153				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>
CLNF03: On 10/10/2016 Spot Bond				100.00000	0.00000	101.06153				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>
CLNF04: On 20/09/2016 Spot Bond				100.00000	0.00000	101.52435				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF05: On 20/12/2016 Spot Bond				100.00000	0.00000	101.42677				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF06: On 20/06/2017 Spot Bond				100.00000	0.00000	101.44599				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF07: On 10/07/2017 Spot Bond				100.00000	0.00000	101.04795				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF08: On 20/06/2017 Spot Bond				100.00000	0.00000	101.44668				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF09: On 24/07/2017 Spot Bond				100.00000	0.00000	100.69556				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF10: On 20/03/2018 Spot Bond				100.00000	0.00000	101.31844				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF11: On 20/06/2019 Spot Bond				100.00000	0.00000	101.38604				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF12: On 20/06/2019 Spot Bond				100.00000	0.00000	101.37737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.38604				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.97714				0.00	0	70,000,000
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.98005				0.00	0	0
<b>Total COH002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			8.87000	107.27934	8.87000	105.68385				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			8.21500	102.14406	8.21500	102.12159				0.00	0	750,000,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
COJ05 On 05/06/2023 Spot Bond			9.69500	114.04568	9.69500	114.01620				0.00	0	20,000,000,000
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
COJ06 On 09/12/2015 Spot Bond			8.04000	107.72168	8.04000	107.69848				0.00	0	0
<b>Total COJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			9.26500	109.00724	9.26500	108.97998				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			9.34500	109.91589	9.34500	109.88847				0.00	0	0
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			9.69500	98.03168	9.69500	98.00618				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			10.50000	99.35758	10.50000	99.32965				0.00	0	0
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT03 On 05/06/2028 Spot Bond			10.50000	92.35053	10.50000	92.32471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	99.94428				0.00	0	0
<b>Total CPL002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	99.93970				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	99.88158				0.00	0	0
<b>Total CPL005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.78672				0.00	0	0
<b>Total CPL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	99.99996				0.00	0	0
<b>Total CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.33780				0.00	0	0
<b>Total CPL022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	100.71610				0.00	0	0
<b>Total CPL023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.03000	100.90592	11.03000	104.20462				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	13.48478	100.00000	13.45176				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN39U On 10/06/2018 Spot Bond			100.00000	4.66575	100.00000	4.65103				0.00	0	0
<b>Total DEN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40U On 10/06/2018 Spot Bond			100.00000	13.79992	100.00000	13.75636				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.58837				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DENG43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			7.54000	100.21469	7.54000	99.35542			0.00	0	13,700,000
<b>Total DENG44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,700,000</b>
<b>Total For DENG44</b>									<b>0.00</b>	<b>0</b>	<b>13,700,000</b>
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total DENG52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total DENG53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	99.86011			0.00	0	0
<b>Total DENG54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 20/11/2015 Spot Bond			100.00000	44.43184	100.00000	44.09469		000,000,000,000,000.00	40,000,000,000	20,000,000,000	
<b>Total DENG55 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For DENG55</b>								<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>	
DLT01L On 28/11/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478		0.00	0	0	
<b>Total DLT01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DLT01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DLT02L On 06/11/2015 Spot Bond			100.00000	50.26133	100.00000	49.88408		0.00	0	0	
<b>Total DLT02U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DLT02U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DLTB02 On 09/12/2016 Spot Bond			100.00000		0.00000	101.62174		0.00	0	0	
<b>Total DLTB02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DLTB02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DLTB03 On 09/10/2017 Spot Bond			100.00000		0.00000	101.05572		0.00	0	260,000,000	
<b>Total DLTB03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>260,000,000</b>	
<b>Total For DLTB03</b>								<b>0.00</b>	<b>0</b>	<b>260,000,000</b>	
DLTC04 On 28/11/2014 Spot Bond			100.00000		0.00000	103.21145		0.00	0	0	
<b>Total DLTC04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DLTC04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DLTC06 On 13/01/2015 Spot Bond			100.00000		0.00000	102.52044		0.00	0	0	
<b>Total DLTC06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DLTC06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DLTC07 On 04/02/2015 Spot Bond			100.00000		0.00000	102.14089		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DLTC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 15/07/2018 Spot Bond				100.00000	0.00000	98.30478			0.00	0	0
<b>Total DOL002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.86167			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	101.12372			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>
DOL00: On 22/03/2019 Spot Bond				100.00000	0.00000	102.09445			0.00	0	0
<b>Total DOL006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	101.61977			0.00	0	0
<b>Total DOL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.61105			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			8.25500	107.82843	8.25500	107.80460			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			7.10500	110.64663	7.10500	110.62552			0.00	0	0
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			8.05000	108.68071	8.05000	108.65740	28,980,000,000.00		3,600,000	1,470,000,000	
<b>Total DV22 SPOT</b>							<b>28,980,000,000.00</b>		<b>3,600,000</b>	<b>1,470,000,000</b>	
<b>Total For DV22</b>							<b>28,980,000,000.00</b>		<b>3,600,000</b>	<b>1,470,000,000</b>	
DV23 On 27/02/2023 Spot Bond			8.74500	109.71585	8.74500	109.69033	32,356,500,000.00		3,700,000	1,140,800,000	
<b>Total DV23 SPOT</b>							<b>32,356,500,000.00</b>		<b>3,700,000</b>	<b>1,140,800,000</b>	
<b>Total For DV23</b>							<b>32,356,500,000.00</b>		<b>3,700,000</b>	<b>1,140,800,000</b>	
DV24 On 18/02/2024 Spot Bond			8.97500	107.03000	8.97500	107.00448		0.00	0	30,000,000	
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>30,000,000</b>	
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>30,000,000</b>	
DV29 On 18/02/2029 Spot Bond			9.16500	110.06768	9.16500	110.04089		0.00	0	300,000,000	

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 DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	101.41564				0.00	0	0
<b>Total DVC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	101.32251				0.00	0	0
<b>Total DVC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	101.15943				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	101.04885				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>
DVC00: On 15/09/2015 Spot Bond				100.00000	0.00000	101.31743				0.00	0	0
<b>Total DVC007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00: On 20/11/2015 Spot Bond			100.00000	44.39879	100.00000	44.06189			120,000,000,000,000.00	31,200,000,000	80,800,000,000	
<b>Total DVC008 SPOT</b>									<b>120,000,000,000,000.00</b>	<b>31,200,000,000</b>	<b>80,800,000,000</b>	
<b>Total For DVC008</b>									<b>120,000,000,000,000.00</b>	<b>31,200,000,000</b>	<b>80,800,000,000</b>	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.24196				0.00	0	0
<b>Total DVF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.30484				0.00	0	480,000,000
<b>Total DVF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
<b>Total For DVF17</b>										<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.12347				0.00	0	0
<b>Total DVF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			7.53500	131.42701	7.53500	131.40060				0.00	0	2,000,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.00084				0.00	0	0
<b>Total EDC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			0.20000	102.88006	0.20000	136.90647				0.00	0	1,200,000,000
<b>Total EL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For EL15</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
EL28 On 02/05/2028 Spot Bond			2.05500	123.45952	2.00000	124.21398				0.00	0	9,100,000,000
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000,000</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000,000</b>
EL29 On 19/11/2029 Spot Bond			2.01000	111.71225	2.01000	111.69264				0.00	0	6,500,000,000
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,000</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,000</b>
EL30 On 29/07/2030 Spot Bond			2.02000	112.69464	2.02000	112.67494				0.00	0	33,050,000,000
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,050,000,000</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>33,050,000,000</b>
EL31 On 02/06/2031 Spot Bond			2.20000	101.88121	2.20000	101.86287				0.00	0	6,700,000,000
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,700,000,000</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>6,700,000,000</b>
EMM01 On 28/07/2020 Spot Bond			9.15500	109.55508	9.15500	109.52844				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			9.00500	110.32316	9.00500	110.29632				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			9.55000	103.66357	9.55000	103.63686				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			9.79000	95.55063	9.79000	97.32433				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			9.94000	106.67617	9.94000	104.55626				0.00	0	4,333,332,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.17569				0.00	0	0
<b>Total EPF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.93682				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.51951				0.00	0	0
<b>Total EPF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.40329				0.00	0	0
<b>Total EPF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.38787				0.00	0	0
<b>Total EPF005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.15713				0.00	0	0
<b>Total EPFC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.36752				0.00	0	0
<b>Total EPFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	100.62877				0.00	0	0
<b>Total EPFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ209U On 11/06/2015 Spot Bond			100.00000	65.21990	100.00000	65.01404				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>
EQ212U On 12/02/2015 Spot Bond			100.00000	88.26326	100.00000	88.06447				0.00	0	0
<b>Total EQ212U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ212U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			11.02000	106.23964	11.02000	106.20869				0.00	0	0
<b>Total EQS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	103.53226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.47455				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.34388				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			9.40500	98.99909	9.40500	98.97410				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.11369				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	99.93354				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>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.17418				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.18488				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.51771				0.00	0	0
<b>Total ERSA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15718				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.16353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ERSA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15591				0.00	0	0
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.16120				0.00	0	0
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15930				0.00	0	0
<b>Total ERSA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15714				0.00	0	0
<b>Total ERSA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			7.10000	102.32847	7.10000	102.30886				0.00	0	200,000,000
<b>Total ES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ES15</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.36500	106.50404	7.36500	106.48288			61,156,014,000,000.00	8,303,600,000	73,704,779,900	
<b>Total ES18 SPOT</b>									<b>61,156,014,000,000.00</b>	<b>8,303,600,000</b>	<b>73,704,779,900</b>	
<b>Total For ES18</b>									<b>61,156,014,000,000.00</b>	<b>8,303,600,000</b>	<b>73,704,779,900</b>	
ES23 On 25/01/2023 Spot Bond			8.14500	114.25302	8.14500	114.22824			40,849,374,150,000.00	5,015,270,000	14,572,067,800	
<b>Total ES23 SPOT</b>									<b>40,849,374,150,000.00</b>	<b>5,015,270,000</b>	<b>14,572,067,800</b>	
<b>Total For ES23</b>									<b>40,849,374,150,000.00</b>	<b>5,015,270,000</b>	<b>14,572,067,800</b>	
ES26 On 02/04/2026 Spot Bond			8.48000	96.63445	8.48000	96.61240			58,512,000,000.00	6,900,000	3,214,400,000	
<b>Total ES26 SPOT</b>									<b>58,512,000,000.00</b>	<b>6,900,000</b>	<b>3,214,400,000</b>	
<b>Total For ES26</b>									<b>58,512,000,000.00</b>	<b>6,900,000</b>	<b>3,214,400,000</b>	
ES33 On 15/09/2033 Spot Bond			9.22000	86.24252	9.24000	86.06485			17,609,278,000,000.00	1,909,900,000	158,109,100,000	
<b>Total ES33 SPOT</b>									<b>17,609,278,000,000.00</b>	<b>1,909,900,000</b>	<b>158,109,100,000</b>	
<b>Total For ES33</b>									<b>17,609,278,000,000.00</b>	<b>1,909,900,000</b>	<b>158,109,100,000</b>	
ES42 On 25/04/2042 Spot Bond			9.30500	92.79709	9.30500	92.77390			0.00	0	23,300,000,000	
<b>Total ES42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>23,300,000,000</b>	
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>23,300,000,000</b>	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.12759			0.00	0	5,700,000	
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,700,000</b>	
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>5,700,000</b>	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.13153			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EXX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.01972				0.00	0	0
<b>Total FIFB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.81537				0.00	0	0
<b>Total FIFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.28401				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>
FIFB04 On 21/11/2017 Spot Bond			100.00000	19.90558	100.00000	19.75617				0.00	0	12,100,000,000
<b>Total FIFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,100,000,000</b>
<b>Total For FIFB04</b>										<b>0.00</b>	<b>0</b>	<b>12,100,000,000</b>
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	101.56250				0.00	0	0
<b>Total FIFC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	101.44863				0.00	0	0
<b>Total FIFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	100.93002				0.00	0	0
<b>Total FIFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC14 On 20/11/2015 Spot Bond			100.00000	44.49606	100.00000	44.16208				0.00	0	6,600,000,000
<b>Total FIFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,600,000,000</b>
<b>Total For FIFC14</b>										<b>0.00</b>	<b>0</b>	<b>6,600,000,000</b>
FR002L On 02/08/2023 Spot Bond			100.00000	10.87648	100.00000	10.85013				0.00	0	0
<b>Total FR002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	10.58511	100.00000	10.55947				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.49755				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	100.06861				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FR2A4( On 15/09/2023 Spot Bond				100.00000	0.00000	101.67179				0.00	0	0
<b>Total FR2A4C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.78790				0.00	0	0
<b>Total FR2A4D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			8.92500	102.23465	8.92500	102.21026				0.00	0	0
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.43517				0.00	0	0
<b>Total FRB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.43510				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.64614				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	105.13025				0.00	0	100,000,000
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.92985				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	101.96200				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			9.75500	106.50518	9.75500	105.96604				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			10.62500	109.61003	10.62500	109.57903				0.00	0	0
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.61139				0.00	0	0

Contract Details	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			2.13000	132.43514	2.13000	133.29990				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			2.17000	129.75795	2.17000	280.31402				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			2.35000	105.09844	2.35000	111.69832				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			2.34000	103.37067	2.34000	162.71447				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			2.24000	120.28464	2.24000	220.02973				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			7.27000	107.42098	7.27000	107.39979				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			7.78400	63.72612	7.78400	63.08555				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			9.45100	40.82430	9.45100	39.91565				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.69000	39.51746	9.69000	38.59581				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	79.17570	100.00000	79.00433				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	81.46785	100.00000	81.30057				0.00	0	0
<b>Total FRC03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.35237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 20/06/2017 Spot Bond				100.00000	0.00000	101.69868				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 20/06/2017 Spot Bond				100.00000	0.00000	101.47214				0.00	0	0
<b>Total FRC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61506				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	100.12419	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.12419	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 20/06/2017 Spot Bond				100.00000	0.00000	101.59382				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51941				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77789				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.56787				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC124 On 20/09/2017 Spot Bond			6.00000	100.09980	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.66646				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
<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>
FRC130 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>
FRC131 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>
FRC132 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>
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	102.05138				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.99105				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond			100.09221	19.34790	100.09221	19.30048				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	101.42416				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	111.31812				0.00	0	100,000,000
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRC14:On 20/09/2015 Spot Bond				100.00000	0.00000	101.89004				0.00	0	0
<b>Total FRC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2015 Spot Bond				100.00000	0.00000	104.11332				0.00	200,000,000	300,000,000
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>300,000,000</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>200,000,000</b>	<b>300,000,000</b>
FRC15:On 20/09/2017 Spot Bond				100.00000	0.00000	101.58011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.59757				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.45989				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.48998				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.94794				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.46400				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 14/12/2018 Spot Bond			13.22500	59.04460	13.22500	59.02350				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.38084				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.38257				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.02959				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.44495				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			3.58000	96.65504	3.58000	99.97610				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.50729				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.50729				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17(On 21/02/2018 Spot Bond				100.00000	0.00000	100.09221				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17(On 30/06/2017 Spot Bond				100.00000	0.00000	101.31771				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	99.53143				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	101.42070				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	101.38777				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17(On 06/08/2023 Spot Bond				100.00000	0.00000	100.48577				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	101.62323				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18(On 10/02/2016 Spot Bond				100.00000	0.00000	100.31583				0.00	0	0
<b>Total FRC180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	100.48076				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	100.71189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.86167				0.00	0	300,000,000
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.47613				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.82353				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.37217				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.48998				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.48998				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	101.42989				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.13681				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.19850				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.31049				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.96091				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.57306				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.94471				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.29247				0.00	0	0
<b>Total FRC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.92179				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	100.92429				0.00	0	0
<b>Total FRC199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.86815				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.78896				0.00	0	0
<b>Total FRC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.86815				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.78579				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.43138				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	100.62694	8.75000	97.71206				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	103.30176				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	9.76369	100.00000	9.73287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC207(On 20/09/2021 Spot Bond			100.00000	8.92081	100.00000	8.89265				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208(On 07/10/2020 Spot Bond				100.00000	0.00000	101.36354				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210(On 20/12/2019 Spot Bond			100.00000	1.53075	100.00000	1.52282				0.00	0	0
FRC211(On 20/12/2019 Spot Bond				100.00000	0.00000	101.26472				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210(On 29/10/2017 Spot Bond			100.00000	23.88904	100.00000	23.70973				0.00	0	400,000,000
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
FRC211(On 07/05/2020 Spot Bond				100.00000	0.00000	100.39706				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212(On 04/06/2021 Spot Bond			100.00000	0.46116	100.00000	0.45497				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC213(On 07/11/2017 Spot Bond			100.00000	21.84608	100.00000	21.68211				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC214(On 07/11/2019 Spot Bond				100.00000	0.00000	100.39702				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC215(On 07/11/2017 Spot Bond			100.00000	10.19916	100.00000	10.12260				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216(On 07/11/2017 Spot Bond				100.00000	0.00000	100.39605				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC217(On 07/11/2017 Spot Bond				100.00000	0.00000	100.37618				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	100.46613			0.00	0	0
<b>Total FRC219 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	100.43771			0.00	0	0
<b>Total FRC220 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC221 On 31/01/2022 Spot Bond			2.94000	99.53129	2.94000	126.53020			0.00	0	0
<b>Total FRC221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	100.30959			0.00	0	0
<b>Total FRC222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	100.30555			0.00	0	0
<b>Total FRC223 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC224 On 10/11/2016 Spot Bond				100.00000	0.00000	100.30555			0.00	0	0
<b>Total FRC224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC225 On 20/05/2020 Spot Bond				100.00000	0.00000	100.10971			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.58530			0.00	0	0
<b>Total FRC37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.57663			0.00	0	0
<b>Total FRC40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.77740			0.00	0	0
<b>Total FRC46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.63834			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			3.47000	117.04609	3.47000	122.31364			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.60450			0.00	0	0
<b>Total FRC67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.62018			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			3.52000	107.60796	3.52000	121.92423			0.00	0	0
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.50000	105.22299	3.50000	122.07981			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			2.81000	102.10854	2.81000	127.43026			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			2.88000	101.38962	2.88000	134.70101			0.00	0	0
<b>Total FRC74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.71538			0.00	0	0
<b>Total FRC76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.40234			0.00	0	0
<b>Total FRC83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.59408			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	102.32080			0.00	0	0
<b>Total FRC85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.85181			0.00	0	0
<b>Total FRC86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.78566			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.52979				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.52806				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.64457				0.00	0	0
<b>Total FRC97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	101.38143				0.00	0	0
<b>Total FRD003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01/ On 22/12/2018 Spot Bond			100.00000	10.69425	100.00000	10.66805				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	25.89496	100.00000	25.83154				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	60.54684	100.00000	60.35781				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>
FRD09/ On 26/06/2017 Spot Bond			100.00000	17.29314	100.00000	17.23855				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD12/ On 20/03/2018 Spot Bond			100.00000	6.47715	100.00000	6.39560				0.00	0	0
<b>Total FRD12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			4.95000	151.44376	4.95000	151.40532				0.00	0	0
<b>Total FRI15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.20322				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	101.78076				0.00	0	220,000,000
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.86723			0.00	100,000,000	100,000,000
<b>Total FRJ17 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For FRJ17</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.15993			0.00	0	580,000,000
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.07162			0.00	0	509,200,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>509,200,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>509,200,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.10880			0.00	0	9,300,000
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,300,000</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>9,300,000</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.86989			0.00	0	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			1.92800	84.02942	1.92800	107.65602			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			2.36000	104.16394	2.36000	136.80879			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.70187			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	100.95128	10.38000	100.92318			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond			10.38000	100.95128	10.38000	100.92318			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
<b>Total FRS105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.62613			0.00	0	0
<b>Total FRS107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS108 On 31/01/2038 Spot Bond			2.50000	101.69258	2.50000	110.38510				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			2.55000	209.66890	2.55000	210.58672				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			2.47000	110.99384	2.47000	110.97308				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	100.92024				0.00	0	0
<b>Total FRS111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			2.58000	208.78112	2.58000	209.69966				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.70062				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			2.43500	110.86080	2.43500	110.84018				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			2.56000	109.24110	2.56000	109.22040				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	101.08680				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	49.73200				0.00	0	0
<b>Total FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.34670				0.00	0	0
<b>Total FRS118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			2.66500	107.92820	2.66500	107.21772				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12( On 07/12/2033 Spot Bond			2.70000	114.17330	2.70000	261.25208			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12( On 07/12/2033 Spot Bond			2.75000	112.33368	2.75000	259.43027			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12( On 31/01/2025 Spot Bond			2.36500	97.45879	2.36500	97.65611			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12( On 07/12/2033 Spot Bond			2.78000	160.16046	2.78000	203.90270			0.00	0	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.68000	125.06847	2.68000	270.17972			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			2.18000	129.66396	2.18000	280.11092			0.00	0	0
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			2.90000	123.10938	2.90000	265.94599			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			2.60000	101.85635	2.60000	129.32277			0.00	0	0
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.62197			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			2.13000	133.32360	2.13000	129.22403			0.00	0	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.81031			0.00	0	0
<b>Total FRS56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.06460			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.45469			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			2.34000	110.59600	2.34000	110.57572			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	18.07428	104.97509	18.02805			0.00	0	0
<b>Total FRS69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	24.91515	101.07593	24.85355			0.00	0	0
<b>Total FRS73 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS74 On 14/06/2017 Spot Bond			100.44759	16.67262	100.44759	16.63162			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	23.18556	100.76967	23.12838			0.00	0	0
<b>Total FRS76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			2.07000	117.96753	2.07000	117.94667			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			2.29500	97.97561	2.29500	112.25758			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	98.63636			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			2.32500	97.70911	2.32500	111.95214			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	99.93291			0.00	0	200,000,000
<b>Total FRS88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRS88</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRS90 On 07/12/2023 Spot Bond			2.38000	127.80154	2.38000	349.80106			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.32008			0.00	0	0
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	99.95963			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX15 On 14/03/2015 Spot Bond			6.46000	102.41734	6.46000	102.39956			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			7.42500	102.52666	7.42500	102.50601			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			7.71500	103.61548	7.71500	103.59382			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			7.87500	108.88492	7.87500	108.86181			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			8.35500	102.84829	8.35500	102.82504			0.00	0	810,000,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>810,000,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>810,000,000</b>
FRX20 On 01/10/2020 Spot Bond			8.57500	102.11828	8.57500	102.09472			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			9.16500	93.76675	9.16500	93.74355			0.00	0	70,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.25000	114.62896	9.25000	114.60065			0.00	0	40,000,000
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRX26 On 01/10/2026 Spot Bond			9.58000	101.99110	9.58000	100.85255			0.00	0	500,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX31 On 21/02/2031 Spot Bond			9.94500	98.92622	9.94500	98.90013		198,900,000,000.00		20,000,000	10,000,000
<b>Total FRX31 SPOT</b>								<b>198,900,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRX31</b>								<b>198,900,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
FRX45 On 14/04/2045 Spot Bond			9.91000	82.67453	9.91000	82.65256			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.21047			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	101.25413			0.00	0	0
<b>Total FS1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.27157			0.00	640,000,000	160,000,000
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>640,000,000</b>	<b>160,000,000</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>640,000,000</b>	<b>160,000,000</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.31515			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.38490			0.00	0	0
<b>Total FS1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.43721			0.00	0	0
<b>Total FS1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.66373			0.00	0	0
<b>Total FS1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FS2A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.00933			0.00	0	0
<b>Total FS2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.01332			0.00	440,000,000	110,000,000
<b>Total FS2A3 SPOT</b>									<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
<b>Total For FS2A3</b>									<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.01430			0.00	0	0
<b>Total FS2A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.01699			0.00	0	0
<b>Total FS2A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.02105			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	100.02444			0.00	0	0
<b>Total FS2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.03931			0.00	0	0
<b>Total FS2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.12528			0.00	0	0
<b>Total GBL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.26695			0.00	0	0
<b>Total GFC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			8.61500	103.01212	8.61500	102.98824			0.00	0	0
<b>Total GFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GOVEX1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	100.68116			0.00	0	0
<b>Total GPT31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.56039			0.00	0	0
<b>Total GRH1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.57202			0.00	0	0
<b>Total GRH1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.59449			0.00	0	0
<b>Total GRH1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.62235			0.00	0	0
<b>Total GRH1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.66099			0.00	0	0
<b>Total GRH1C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GRH1YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.65508			0.00	0	0
<b>Total GRT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.93704			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	100.85240			0.00	0	0
<b>Total GRT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.59129			0.00	0	0
<b>Total GRT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.72120			0.00	0	0
<b>Total GRT05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.58059			0.00	0	0
<b>Total GRT06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.08075			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.27953			0.00	0	200,000,000
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</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	100.01713			0.00	0	0
<b>Total GSIS02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.12820			0.00	0	0
<b>Total GSIS03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.43054			0.00	1,060,000,000	530,000,000
<b>Total GSIZ16 SPOT</b>									<b>0.00</b>	<b>1,060,000,000</b>	<b>530,000,000</b>
<b>Total For GSIZ16</b>									<b>0.00</b>	<b>1,060,000,000</b>	<b>530,000,000</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.73630			0.00	0	0
<b>Total HCH01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	13.25622	100.00000	2.27732		000,000,000,000,000.00		20,000,000,000	20,000,000,000
<b>Total HIL01U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>20,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For HIL01U</b>								<b>10,000,000,000,000.00</b>		<b>20,000,000,000</b>	<b>20,000,000,000</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.01530			0.00	0	0
<b>Total HILB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.49767			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.45672				0.00	0	0
<b>Total HILB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.46205				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	100.72059				0.00	0	0
<b>Total HILC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	100.68758				0.00	0	0
<b>Total HILC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.76839				0.00	0	100,000,000
<b>Total HMS1B8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For HMS1B8</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
HMS1B On 19/07/2015 Spot Bond			7.19037	101.86855	7.19037	98.34876				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.80251				0.00	0	0
<b>Total HMS1C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond			8.19113	101.49370	8.19113	104.41639				0.00	0	0
<b>Total HMS1C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.84636				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			8.64165	101.53815	8.64165	104.41639				0.00	0	0
<b>Total HMS1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.89991				0.00	0	0
<b>Total HMS1E4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.84915				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	100.95800				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	100.99117				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.37951			0.00	0	0
<b>Total HPF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			8.64500	105.16088	8.64500	105.13670			0.00	0	0
<b>Total HPF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.77500	112.03551	7.77500	112.01229			0.00	0	920,000,000
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
HWAY2 On 07/12/2023 Spot Bond			1.99000	131.46386	1.99000	284.00065			0.00	0	9,800,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,800,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>9,800,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			1.99000	134.35591	1.99000	290.24835			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			9.20000	103.39297	9.20000	103.36771			0.00	0	3,843,600,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,843,600,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>3,843,600,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.20000	103.40094	9.20000	103.37567			0.00	0	20,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
HWF01 On 26/03/2015 Spot Bond			100.00000	92.38579	100.00000	92.15190			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	24.11747	100.00000	24.05841			0.00	0	0
<b>Total HWF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF04 On 09/10/2015 Spot Bond			100.00000	60.80684	100.00000	60.65953			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	29.05853	100.00000	28.98814			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	21.27895	100.00000	21.22740			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF07 On 26/03/2015 Spot Bond			100.00000	93.86974	100.00000	93.63208			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			1.67000	118.85842	1.68500	118.67582		136,278,715,738,000.00	81,604,021,400	106,274,100,000	
<b>Total I2025 SPOT</b>								<b>16,278,715,738,000.00</b>	<b>81,604,021,400</b>	<b>106,274,100,000</b>	
<b>Total For I2025</b>								<b>16,278,715,738,000.00</b>	<b>81,604,021,400</b>	<b>106,274,100,000</b>	
I2038 On 31/01/2038 Spot Bond			1.73500	126.64762	1.74000	126.51138		9,684,625,301,000.00	5,581,916,600	71,670,100,000	
<b>Total I2038 SPOT</b>								<b>9,684,625,301,000.00</b>	<b>5,581,916,600</b>	<b>71,670,100,000</b>	
<b>Total For I2038</b>								<b>9,684,625,301,000.00</b>	<b>5,581,916,600</b>	<b>71,670,100,000</b>	
I2046 On 31/03/2046 Spot Bond			1.74500	128.05493	1.74500	128.03343		151,120,412,871,000.00	86,601,955,800	88,203,985,900	
<b>Total I2046 SPOT</b>								<b>151,120,412,871,000.00</b>	<b>86,601,955,800</b>	<b>88,203,985,900</b>	
<b>Total For I2046</b>								<b>151,120,412,871,000.00</b>	<b>86,601,955,800</b>	<b>88,203,985,900</b>	
I2050 On 31/12/2050 Spot Bond			1.73000	139.24468	1.73500	139.04913		117,992,317,268,000.00	68,203,651,600	64,989,210,200	
<b>Total I2050 SPOT</b>								<b>117,992,317,268,000.00</b>	<b>68,203,651,600</b>	<b>64,989,210,200</b>	
<b>Total For I2050</b>								<b>117,992,317,268,000.00</b>	<b>68,203,651,600</b>	<b>64,989,210,200</b>	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	96.80000		0.00	0	0	
<b>Total IBC01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBC01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL11 On 12/03/2015 Spot Bond			7.16000	103.03260	7.16000	103.01281		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	102.00688		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	101.90653		0.00	2,000,000,000	2,000,000,000	
<b>Total IBL14 SPOT</b>								<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For IBL14</b>								<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	
IBL21 On 15/03/2016 Spot Bond			7.85500	103.87929	7.85500	103.85718		0.00	0	0	
<b>Total IBL21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL22 On 15/03/2018 Spot Bond			7.51500	109.08346	7.51500	109.06123		0.00	0	0	
<b>Total IBL22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL22</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL28 On 18/08/2016 Spot Bond			7.67500	103.17411	7.67500	103.15301		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.45303			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			1.65000	101.36634	1.65000	130.56946			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			2.20000	104.51424	2.20000	132.69880			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.26460			0.00	3,000,000,000	1,500,000,000
<b>Total IBL37 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For IBL37</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.77194			0.00	0	160,000,000
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
IBL39 On 02/04/2018 Spot Bond			7.63500	104.59162	7.63500	104.57009			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	101.73606			0.00	2,000,000,000	2,000,000,000
<b>Total IBL40 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For IBL40</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.47843			0.00	4,000,000,000	2,000,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.28981			0.00	0	0
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			8.25500	102.57772	8.25500	102.55506			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			8.72500	96.62205	8.72500	96.59963			0.00	0	2,390,000,000
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,390,000,000</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>2,390,000,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.25960			0.00	2,000,000,000	4,660,000,000
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>4,660,000,000</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>4,660,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49 On 02/04/2018 Spot Bond			7.71500	99.99076	7.71500	99.96997			4,629,000,000,000.00	600,000,000	200,000,000
<b>Total IBL49 SPOT</b>									<b>4,629,000,000,000.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For IBL49</b>									<b>4,629,000,000,000.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
IBL50 On 02/08/2020 Spot Bond			8.77500	104.29989	8.77500	104.25198			0.00	0	0
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.36603			0.00	0	110,000,000
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For IBL52</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.49751			0.00	0	0
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL54 On 31/07/2016 Spot Bond			7.90000	101.30471	7.90000	101.28337			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			8.03500	102.81695	8.03500	102.79494			0.00	0	0
<b>Total IBL55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.54803			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.23226			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			7.28500	104.89673	7.28500	104.87634			0.00	0	0
<b>Total IBL58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			7.99500	106.79060	7.99500	106.76785			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			9.19500	109.28403	9.19500	109.25735			0.00	0	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.12365			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.62092			0.00	0	310,000,000
<b>Total IBL62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For IBL62</b>									<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.53143			0.00	0	0
<b>Total IBL63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.54247			0.00	0	0
<b>Total IBL64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.55337			0.00	0	0
<b>Total IBL65 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00618	100.00000	0.00617			0.00	0	0
<b>Total IDC01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.74484			0.00	0	320,000,000
<b>Total IDCG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For IDCG01</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.68376			0.00	0	0
<b>Total IDCG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			8.40500	100.49094	8.40500	100.46821			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>
IDCG04 On 24/11/2017 Spot Bond			100,000.00000	0.26993	100,000.00000	0.00000			6.68e+018	66,800,000,000	34,000,000,000
<b>Total IDCG04 SPOT</b>									<b>6.68e+018</b>	<b>66,800,000,000</b>	<b>34,000,000,000</b>
<b>Total For IDCG04</b>									<b>6.68e+018</b>	<b>66,800,000,000</b>	<b>34,000,000,000</b>
IDCG05 On 24/11/2019 Spot Bond			100.00000	12.97267	100.00000	2.22642			600,000,000,000,000.00	36,000,000,000	18,000,000,000
<b>Total IDCG05 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>36,000,000,000</b>	<b>18,000,000,000</b>
<b>Total For IDCG05</b>									<b>10,000,000,000,000.00</b>	<b>36,000,000,000</b>	<b>18,000,000,000</b>
IDCG06 On 24/11/2024 Spot Bond			8.00000	115.52074	8.00000	103.96725			628,000,000,000,000.00	78,500,000,000	48,000,000,000
<b>Total IDCG06 SPOT</b>									<b>18,000,000,000,000.00</b>	<b>78,500,000,000</b>	<b>48,000,000,000</b>
<b>Total For IDCG06</b>									<b>18,000,000,000,000.00</b>	<b>78,500,000,000</b>	<b>48,000,000,000</b>
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.51720	5.00000	100.50369			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.51720	5.00000	100.50369			0.00	0	0
<b>Total IDCP02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.59615	5.00000	101.58252			0.00	0	0
<b>Total IDCP03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.51689	5.00000	100.50326			0.00	0	0
<b>Total IDCP04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.80187	4.00000	100.79084			0.00	0	0
<b>Total IDCP05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	102.86326	4.00000	100.42525			0.00	0	0
<b>Total IDCP06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01L On 30/06/2016 Spot Bond			100.00000	32.18245	100.00000	32.08197			0.00	0	0
<b>Total IDW01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02L On 30/06/2016 Spot Bond			100.00000	32.00088	100.00000	31.90098			0.00	0	0
<b>Total IDW02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW03L On 30/06/2016 Spot Bond			100.00000	32.00088	100.00000	31.90098			0.00	0	0
<b>Total IDW03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	106.00994	9.20000	105.98375			0.00	0	0
<b>Total IFM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.31380			0.00	0	0
<b>Total IHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.31380			0.00	0	0
<b>Total IHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.18841			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IKH1D On 09/12/2028 Spot Bond			100.00000	8.72402	100.00000	8.70265				0.00	0	0
<b>Total IKH1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.13298				0.00	0	0
<b>Total IM1002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IM1002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IM103U On 26/01/2015 Spot Bond			100.00000	85.68075	100.00000	85.48009				0.00	0	0
<b>Total IM103U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IM103U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			8.60500	101.83318	8.60500	101.80978				0.00	0	0
<b>Total IN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.02611				0.00	0	0
<b>Total IN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN191U On 16/05/2017 Spot Bond			100.00000	13.75129	100.00000	13.71798				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	60.54684	100.00000	60.35781				0.00	0	0
<b>Total IN253U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN253U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN262U On 15/01/2015 Spot Bond			100.00000	87.95181	100.00000	87.74038				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>
IN268U On 11/12/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
<b>Total IN268U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN268U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	10.10885	100.00000	10.06439				0.00	0	0
<b>Total IN269U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN448U On 25/11/2014 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
<b>Total IN448U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN448U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA448 On 25/11/2014 Spot Bond			6.25000	99.98288	6.25000	99.91446				0.00	0	0
<b>Total INA448 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA448</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA449 On 02/12/2014 Spot Bond			6.25000	99.89737	6.25000	99.79494			0.00	0	0
<b>Total INA449 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA449</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA450 On 09/12/2014 Spot Bond			6.25000	99.77789	6.25000	99.67571			0.00	0	0
<b>Total INA450 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA450</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA503 On 13/01/2015 Spot Bond			6.40000	99.16538	6.40000	99.06203			0.00	0	0
<b>Total INA503 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA503</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA504 On 20/01/2015 Spot Bond			6.40000	99.04483	6.40000	98.94173			0.00	0	0
<b>Total INA504 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA504</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA505 On 27/01/2015 Spot Bond			6.45000	98.91626	6.45000	98.81262			0.00	0	0
<b>Total INA505 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA505</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA506 On 03/02/2015 Spot Bond			6.45000	98.79537	6.45000	98.69199			0.00	0	0
<b>Total INA506 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA506</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA507 On 10/02/2015 Spot Bond			6.45000	98.67478	6.45000	98.57166			0.00	0	0
<b>Total INA507 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA507</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA508 On 17/02/2015 Spot Bond			6.45000	98.55449	6.45000	98.45161			0.00	0	0
<b>Total INA508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA509 On 24/02/2015 Spot Bond			6.45000	98.43449	6.45000	98.33186			0.00	0	0
<b>Total INA509 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA509</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.45083			0.00	0	0
<b>Total ING114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			10.88320	103.06976	10.88320	102.66841			0.00	0	0
<b>Total ING115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING116 On 31/03/2016 Spot Bond			10.88320	101.82003	10.88320	101.76418			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.54135			0.00	0	0
<b>Total ING132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	102.22360			0.00	0	0
<b>Total ING135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.51211			0.00	0	0
<b>Total ING138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	100.95346	6.50000	100.93573			0.00	0	0
<b>Total ING153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.55056			0.00	0	0
<b>Total ING161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.44484			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.45202			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	100.82073			0.00	0	0
<b>Total ING211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.48998			0.00	0	0
<b>Total ING228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.44033			0.00	0	0
<b>Total ING232 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.16052			0.00	0	0
<b>Total ING235 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING235</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.14389			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.39114				0.00	0	0
<b>Total ING241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.26918				0.00	0	0
<b>Total ING242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.12767				0.00	0	0
<b>Total ING243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.12625				0.00	0	0
<b>Total ING244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	96.01199				0.00	0	0
<b>Total ING251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	103.27288				0.00	0	0
<b>Total ING254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	102.71082				0.00	0	0
<b>Total ING257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.72675				0.00	0	0
<b>Total ING263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	101.28548				0.00	0	0
<b>Total ING270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.52841				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	99.95059				0.00	0	0
<b>Total INGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	103.88233				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.36852				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP272U On 13/01/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425				0.00	0	0
<b>Total IP272U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP272U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.03732				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	100.90552				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.91718				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			8.36500	101.96842	8.36500	101.94546				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.14686				0.00	0	180,000,000
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.17381				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.19181				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.84110				0.00	0	0
<b>Total IPF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.88343				0.00	0	0
<b>Total IPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	102.07063				0.00	0	0
<b>Total IPFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL10 On 20/05/2021 Spot Bond			9.24500	100.75148	9.24500	100.72633			0.00	0	1,850,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.48146			0.00	0	70,000,000
<b>Total IPL5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For IPL5</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
IPL6 On 28/09/2017 Spot Bond			8.20500	105.48793	8.20500	105.46449		2,461,500,000,000.00		300,000,000	2,200,000,000
<b>Total IPL6 SPOT</b>								<b>2,461,500,000,000.00</b>		<b>300,000,000</b>	<b>2,200,000,000</b>
<b>Total For IPL6</b>								<b>2,461,500,000,000.00</b>		<b>300,000,000</b>	<b>2,200,000,000</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.04574			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	100.99275			0.00	0	0
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.31961			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	99.97598			0.00	0	0
<b>Total IV012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.56790			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			8.34000	105.71546	8.34000	105.69187			0.00	0	0
<b>Total IV014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	103.16818			0.00	0	0
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.90864			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			3.29000	97.45113	3.29000	126.64923			0.00	0	7,000,000
<b>Total IV017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
<b>Total For IV017</b>									<b>0.00</b>	<b>0</b>	<b>7,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019 On 31/03/2028 Spot Bond			3.52000	142.75764	3.52000	142.72680			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.28328			0.00	0	0
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.01673			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.93556			0.00	0	0
<b>Total IV024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.76182			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.35261			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			3.68500	98.20581	3.68500	99.04161			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			3.68500	98.12394	3.68500	105.26988			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.87740			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.27193			0.00	0	0
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			9.87500	111.96550	9.87500	111.93569			0.00	0	0
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.84474			0.00	0	45,430,000
<b>Total IV09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>45,430,000</b>
<b>Total For IV09</b>									<b>0.00</b>	<b>0</b>	<b>45,430,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			3.62000	141.19905	3.62000	141.16815			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>
IVA449 On 04/12/2014 Spot Bond			6.25000	99.86320	6.25000	99.76085			0.00	0	0
<b>Total IVA449 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA449</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA450 On 11/12/2014 Spot Bond			6.25000	99.74381	6.25000	99.64170			0.00	0	0
<b>Total IVA450 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA450</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA502 On 08/01/2015 Spot Bond			6.40000	99.25167	6.40000	99.14814			0.00	0	0
<b>Total IVA502 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA502</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA503 On 15/01/2015 Spot Bond			6.40000	99.13091	6.40000	99.02763			0.00	0	0
<b>Total IVA503 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA503</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA504 On 22/01/2015 Spot Bond			6.40000	99.01044	6.40000	98.90741			0.00	0	0
<b>Total IVA504 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA504</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA505 On 22/01/2015 Spot Bond			6.45000	99.00278	6.45000	98.77813			0.00	0	0
<b>Total IVA505 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA505</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA506 On 05/02/2015 Spot Bond			6.45000	98.76089	6.45000	98.65758			0.00	0	0
<b>Total IVA506 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA506</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA507 On 12/02/2015 Spot Bond			6.45000	98.64038	6.45000	98.53733			0.00	0	0
<b>Total IVA507 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA507</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA508 On 19/02/2015 Spot Bond			6.45000	98.52017	6.45000	98.41737			0.00	0	0
<b>Total IVA508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA509 On 26/02/2015 Spot Bond			6.45000	98.40025	6.45000	98.29770			0.00	0	0
<b>Total IVA509 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA509</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.29039			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.16553				0.00	0	0
<b>Total IVC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.89459				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	100.99824				0.00	0	0
<b>Total IVC007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.01301				0.00	0	0
<b>Total IVC014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.02073				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	99.88401				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	100.90586				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	100.91169				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.92335				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	100.87085				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.76351				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.56802				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.43179				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.16332				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	99.98240				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	99.98259				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.14504				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	100.88103				0.00	0	0
<b>Total IVC028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.65123				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.50963				0.00	0	0
<b>Total IVC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.33135				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.19969				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.23014				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.23013				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC036 On 16/07/2019 Spot Bond			8.59500	104.63691	8.59500	105.92697			0.00	0	0
<b>Total IVC036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	14.14972	100.00000	14.09652			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	11.17206	100.00000	11.12293			0.00	0	0
<b>Total IVC038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.76264			0.00	0	0
<b>Total IVC039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			8.82500	104.22683	8.82500	105.73115			0.00	0	0
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.57881			0.00	0	0
<b>Total IVC041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.22323			0.00	0	0
<b>Total IVC042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.40075			0.00	0	0
<b>Total IVC043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	102.15318			0.00	0	0
<b>Total IVC044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.62519			0.00	0	0
<b>Total IVC045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.83393			0.00	0	0
<b>Total IVC046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC047 On 27/10/2015 Spot Bond			7.14000	105.33417	7.14000	100.88492			0.00	0	0
<b>Total IVC047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.42120				0.00	0	0
<b>Total IVC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond			100.00000	13.83444	100.00000	2.27732				0.00	0	2,000,000,000
<b>Total IVC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For IVC049</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	83.64926	100.00000	83.46087				0.00	0	0
<b>Total IVF57U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF57U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.56652				0.00	0	0
<b>Total JDG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG02 On 22/01/2015 Spot Bond			100.00000	87.86186	100.00000	87.65415				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	100.61417				0.00	0	0
<b>Total JDG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03 On 21/02/2016 Spot Bond			100.00000	33.16781	100.00000	33.08746				0.00	0	0
<b>Total JDG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.29700				0.00	0	0
<b>Total JDG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG08 On 28/11/2014 Spot Bond			100.00000	99.45504	100.00000	99.18479				0.00	0	0
<b>Total JDG08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG09 On 29/01/2015 Spot Bond			100.00000	86.40566	100.00000	86.20472				0.00	0	0
<b>Total JDG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG10 On 29/01/2015 Spot Bond			100.00000	91.02028	100.00000	90.80860				0.00	0	0
<b>Total JDG10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG11 On 04/02/2015 Spot Bond			100.00000	85.30826	100.00000	85.11260				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JDG12U On 18/03/2015 Spot Bond			100.00000	95.98025	100.00000	95.73224				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	101.54616				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	101.60234				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	101.74307				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>
KCF03U On 30/10/2015 Spot Bond			100.00000	54.66520	100.00000	54.53277				0.00	0	0
<b>Total KCF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.01987				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.56652				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			8.15000	143.22608	8.15000	143.19448				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.43871				0.00	0	0
<b>Total LBK02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.33090				0.00	0	0
<b>Total LBK03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.51399				0.00	0	0
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.74472				0.00	240,000,000	80,000,000
<b>Total LBK06 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>80,000,000</b>
<b>Total For LBK06</b>										<b>0.00</b>	<b>240,000,000</b>	<b>80,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.31284			0.00	0	130,000,000
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.29187			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.52650			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			8.31500	100.63021	8.31500	100.60793			0.00	0	3,370,000,000
<b>Total LGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,370,000,000</b>
<b>Total For LGL02</b>									<b>0.00</b>	<b>0</b>	<b>3,370,000,000</b>
LGL03 On 03/04/2018 Spot Bond			8.36500	75.98298	8.36500	99.01326			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			8.90500	103.71105	8.90500	103.68650			0.00	0	650,000,000
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.17522			0.00	0	0
<b>Total LHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			9.66000	105.85437	9.66000	105.82709			0.00	0	1,040,000,000
<b>Total LHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.36859			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>
LOM01 On 25/11/2019 Spot Bond			100.00000	2.22642	100.00000	2.20971		615,000,000,000,000.00		36,150,000,000	20,000,000,000
<b>Total LOM01 SPOT</b>								<b>15,000,000,000,000.00</b>		<b>36,150,000,000</b>	<b>20,000,000,000</b>
<b>Total For LOM01</b>								<b>15,000,000,000,000.00</b>		<b>36,150,000,000</b>	<b>20,000,000,000</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.01185			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.13981			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.29297			0.00	0	0
<b>Total LRFC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	99.96587			0.00	0	0
<b>Total MAQ057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	99.77344			0.00	0	0
<b>Total MAQ058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	99.22212			0.00	0	0
<b>Total MAQ059 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ059</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.82130			0.00	0	0
<b>Total MAQ060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	98.75560			0.00	0	0
<b>Total MAQ061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.20753			0.00	0	0
<b>Total MAQ062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 13/02/2015 Spot Bond				100.00000	0.00000	99.54591			0.00	0	0
<b>Total MAQ063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 11/12/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0
<b>Total MAQ08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.52748			0.00	0	0
<b>Total MAQ0A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.53871			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	95.80052	100.00000	95.54974			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.54345			0.00	0	0
<b>Total MAQN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.90806			0.00	0	400,000,000
<b>Total MBF028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MBF028</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.49010			0.00	0	0
<b>Total MBF029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.03243			0.00	0	0
<b>Total MBF030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.35344			0.00	0	0
<b>Total MBF033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.71956			0.00	50,000,000	60,000,000
<b>Total MBF035 SPOT</b>									<b>0.00</b>	<b>50,000,000</b>	<b>60,000,000</b>
<b>Total For MBF035</b>									<b>0.00</b>	<b>50,000,000</b>	<b>60,000,000</b>
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.26198			0.00	2,000,000,000	1,110,000,000
<b>Total MBF037 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,110,000,000</b>
<b>Total For MBF037</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,110,000,000</b>
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.74674			0.00	0	0
<b>Total MBF038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.86638			0.00	0	0
<b>Total MBF039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.38354			0.00	0	0
<b>Total MBF040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.34559			0.00	0	0
<b>Total MBF041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.35341			0.00	0	500,000,000
<b>Total MBF042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MBF042</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP23 On 13/02/2015 Spot Bond			100.00000	83.64090	100.00000	83.45295				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	38.43009	100.00000	38.33597				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	93.33333	100.00000	93.09463				0.00	0	0
<b>Total MBP25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	18.75027	100.00000	18.66781				0.00	0	0
<b>Total MBP29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP30 On 24/10/2017 Spot Bond			100.00000	23.53167	100.00000	23.35505				0.00	0	0
<b>Total MBP30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP31 On 24/10/2017 Spot Bond			100.00000	23.68468	100.00000	23.50690				0.00	0	0
<b>Total MBP31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP32 On 10/11/2017 Spot Bond			100.00000	20.83735	100.00000	20.68094				0.00	0	0
<b>Total MBP32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.25500	103.82470	8.25500	103.80163				0.00	0	550,000,000
<b>Total MBSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For MBSA01</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.27500	103.28937	8.27500	103.26637				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	101.60415				0.00	0	0
<b>Total MCB3M SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB3M</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	101.49763				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	100.84719				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.01031				0.00	0	0
<b>Total MEFSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.85200				0.00	0	0
<b>Total MEFSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.98487				0.00	0	0
<b>Total MEFSA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/10/2016 Spot Bond			7.45000	103.15482	7.45000	103.13409				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			8.24500	107.39033	8.24500	107.36675				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			9.08000	108.69210	9.08000	108.66588				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			6.13500	104.29193	6.13500	104.27446				0.00	0	800,000,000
<b>Total MET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For MET01</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.26283				0.00	0	0
<b>Total MFS1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.30644				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			9.07500	106.23369	9.07500	106.39813				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			7.31000	102.58224	7.31000	102.56190				0.00	0	5,069,400,000
<b>Total MGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,069,400,000</b>
<b>Total For MGL01</b>										<b>0.00</b>	<b>0</b>	<b>5,069,400,000</b>
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	99.94069				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02 On 31/05/2017 Spot Bond			8.37500	100.81740	8.37500	100.79480			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.44815			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			8.95500	109.71196	8.95500	107.15580			0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	16.21103	100.00000	16.17133			0.00	0	0
<b>Total MMS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.21469			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			8.07500	100.82439	8.07500	100.80259			0.00	0	140,000,000
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
MTN03 On 13/07/2015 Spot Bond			7.26000	104.71465	7.26000	104.69436			0.00	0	970,000,000
<b>Total MTN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
<b>Total For MTN03</b>									<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.06500	108.53223	8.06500	108.50891			0.00	0	510,000,000
<b>Total MTN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For MTN04</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	6.26129	100.89771	6.24600			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	6.34472	100.61875	6.32926			0.00	0	0
<b>Total N4A302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.22304			0.00	0	0
<b>Total N4A502 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.24102			0.00	0	0
<b>Total N4B508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.26175			0.00	0	0
<b>Total N4C508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68U On 14/08/2020 Spot Bond			100.00000	0.60773	100.00000	0.60626			0.00	0	0
<b>Total N4D68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68U On 14/08/2020 Spot Bond			100.00000	0.60773	100.00000	0.60626			0.00	0	0
<b>Total N4E68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			8.56000	98.44714	8.56000	98.42435			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			7.59000	101.27026	7.59000	101.24977			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			8.59500	101.45267	8.59500	101.42947			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			8.40500	106.44092	8.40500	106.41671			100,860,000,000.00	12,000,000	6,000,000
<b>Total NBK12A SPOT</b>									<b>100,860,000,000.00</b>	<b>12,000,000</b>	<b>6,000,000</b>
<b>Total For NBK12A</b>									<b>100,860,000,000.00</b>	<b>12,000,000</b>	<b>6,000,000</b>
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.03239			0.00	0	0
<b>Total NBK12B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/ On 19/03/2024 Spot Bond			8.89500	107.01601	8.89500	106.99028			0.00	0	14,500,000
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.20599			0.00	0	0
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14/ On 26/06/2021 Spot Bond			8.76500	106.47491	8.76500	106.34952			0.00	0	30,000,000
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.14603			0.00	0	0
<b>Total NBK14B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.27762			0.00	0	14,500,000,000
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,500,000,000</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>14,500,000,000</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.78619			0.00	0	80,000,000
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.08743			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.21982			0.00	0	230,000,000
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.16976			0.00	0	0
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.23764			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.25300			0.00	0	40,000,000
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK2A On 15/09/2015 Spot Bond			6.86000	104.90644	6.86000	104.88689			0.00	0	680,000,000
<b>Total NBK2A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>680,000,000</b>
<b>Total For NBK2A</b>									<b>0.00</b>	<b>0</b>	<b>680,000,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.68223			0.00	0	70,000,000
<b>Total NBK2B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For NBK2B</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
NBK3A On 09/09/2019 Spot Bond			8.07500	115.36994	8.07500	115.34471			0.00	0	1,870,000,000
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,870,000,000</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>1,870,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.32500	37.72690	10.32500	37.71675			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			7.06000	101.99901	7.06000	101.97982			0.00	0	930,000,000
<b>Total NBK6A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
<b>Total For NBK6A</b>									<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.97374			0.00	0	0
<b>Total NBK6B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.81691			0.00	0	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9A On 23/03/2016 Spot Bond			7.46500	103.98145	7.46500	103.96040			0.00	0	1,880,000,000
<b>Total NBK9A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,880,000,000</b>
<b>Total For NBK9A</b>									<b>0.00</b>	<b>0</b>	<b>1,880,000,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.28646			0.00	0	0
<b>Total NBK9B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.29727			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	101.86595			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.09532				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	100.91690				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	99.87758				0.00	0	0
<b>Total NCLN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	93.16281				0.00	0	0
<b>Total NCLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	99.86443				0.00	0	0
<b>Total NCLN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.61877				0.00	0	0
<b>Total NCLN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.57893				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 27/05/2016 Spot Bond				100.00000	0.00000	89.50973				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.19222				0.00	0	0
<b>Total NCLN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.17589				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.36310				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	101.29335				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.78568				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.25059				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.23517				0.00	0	0
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.23430				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.49973				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.42070				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.49500	108.38485	9.49500	108.90341				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.41203				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.53000	107.10962	9.53000	107.80826				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.42070				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.27854				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.31859				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.43456				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.45188				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			7.85000	104.07768	7.85000	104.05555				0.00	0	0
<b>Total NED11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.70506				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	101.69896				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			9.45500	107.24745	9.45500	107.59020				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	103.03456				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>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.00107				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.90559				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			11.46500	111.45562	11.46500	111.42130				0.00	0	1,630,000,000
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	107.87077				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.14571				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			2.19000	170.64084	2.19000	170.61019				0.00	0	0
<b>Total NILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			2.60000	95.66292	2.60000	138.35065				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.12500	108.62681	8.12500	108.60331				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.42484				0.00	0	0
<b>Total NPL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			8.75500	107.11148	8.75500	107.34730				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.01866				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.14149				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>
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.01756				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>
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01829				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>
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01787				0.00	1,200,000,000	400,000,000
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>
NQ1B10 On 22/05/2020 Spot Bond			8.95500	107.07883	8.95500	109.18370				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1: On 22/05/2015 Spot Bond				100.00000	0.00000	100.01835				0.00	0	0
<b>Total NQ1B14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1: On 22/05/2050 Spot Bond				100.00000	0.00000	100.01871				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1: On 22/05/2049 Spot Bond				100.00000	0.00000	100.01843				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			9.15500	107.04642	9.15500	107.27557				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.01935				0.00	0	0
<b>Total NQ1C14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01899				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01913				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.02414				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.02249				0.00	0	0
<b>Total NQF1D6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.01954				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			7.93500	114.44803	7.93500	114.42370				0.00	0	500,000,000
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NRA02: On 31/10/2022 Spot Bond			8.80500	120.22980	8.80500	120.20119				0.00	0	300,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/05/2023 Spot Bond			2.08500	172.49198	2.08500	172.46147			0.00	0	8,400,000,000
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
NRA02: On 30/11/2028 Spot Bond			9.59000	120.14061	9.59000	120.10987			0.00	0	2,920,000,000
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.20480			0.00	0	0
<b>Total NTC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total NTC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.03513			0.00	0	0
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.39806			0.00	0	0
<b>Total NTC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.75690			0.00	0	0
<b>Total NTC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.96116			0.00	0	0
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	99.93210			0.00	0	0
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	99.90892			0.00	0	0
<b>Total NYT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13: On 28/05/2020 Spot Bond			100.00000	15.67504	100.00000	15.63707			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	59.48741	100.00000	59.34331			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01 On 27/10/2015 Spot Bond			7.15000	102.26984	7.15000	102.25010			0.00	0	7,360,000,000
<b>Total OML01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,360,000,000</b>
<b>Total For OML01</b>									<b>0.00</b>	<b>0</b>	<b>7,360,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.33662	100.00000	22.28251			0.00	0	0
<b>Total OTCA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	95.50000			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	91.90553	100.00000	91.68136			0.00	0	0
<b>Total PCF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PCF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.26129			0.00	0	0
<b>Total PMM10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.62091			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	99.86800			0.00	0	0
<b>Total PMM12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	101.51453			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>
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	100.82630			0.00	0	0
<b>Total PMM15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.34560			0.00	300,000,000	300,000,000
<b>Total PPC001 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For PPC001</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.35779			0.00	0	0
<b>Total PPC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.72137			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 30/06/2021 Spot Bond			9.05500	107.85585	9.05500	107.71871			62,479,500,000.00	6,900,000	6,900,000
<b>Total PPC004 SPOT</b>									<b>62,479,500,000.00</b>	<b>6,900,000</b>	<b>6,900,000</b>
<b>Total For PPC004</b>									<b>62,479,500,000.00</b>	<b>6,900,000</b>	<b>6,900,000</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.57098			0.00	0	0
<b>Total PRE1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.58664			0.00	0	0
<b>Total PRE1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.59369			0.00	0	0
<b>Total PRE1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.60934			0.00	0	0
<b>Total PRE1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.67658			0.00	0	0
<b>Total PRE1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.69220			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.56346			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>
R010P On 21/12/2025 Spot Bond			7.57000	43.93745	7.57000	43.92853			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R158 On 15/09/2015 Spot Bond			6.16000	108.31347	6.16000	108.29532		213,136,000,000,000.00	34,600,000,000	556,488,333,400	
<b>Total R158 SPOT</b>								<b>13,136,000,000,000.00</b>	<b>34,600,000,000</b>	<b>556,488,333,400</b>	
<b>Total For R158</b>								<b>13,136,000,000,000.00</b>	<b>34,600,000,000</b>	<b>556,488,333,400</b>	
R158P On 15/09/2015 Spot Bond			6.25500	95.18560	6.25500	95.16941		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			6.35500	114.64081	6.35500	114.62100		250,465,802,000,000.00	39,412,400,000	493,599,613,200	
<b>Total R159 SPOT</b>								<b>10,465,802,000,000.00</b>	<b>39,412,400,000</b>	<b>493,599,613,200</b>	
<b>Total For R159</b>								<b>10,465,802,000,000.00</b>	<b>39,412,400,000</b>	<b>493,599,613,200</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P On 15/09/2016 Spot Bond			6.18500	89.60935	6.18500	89.59427			0.00	0	0
<b>Total R159P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			7.71000	126.18508	7.75000	125.80411		890,141,280,000,000.00	1,282,768,000,000	1,799,093,532,700	
<b>Total R186 SPOT</b>								<b>10,141,280,000,000.00</b>	<b>282,768,000,000</b>	<b>799,093,532,700</b>	
<b>Total For R186</b>								<b>10,141,280,000,000.00</b>	<b>282,768,000,000</b>	<b>799,093,532,700</b>	
R187P On 21/12/2026 Spot Bond			7.49000	41.17243	7.49000	41.16416		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			7.41000	38.64110	7.41000	38.63342		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			1.65000	291.17391	1.68000	290.48850		7,298,355,570,000.00	4,423,245,800	21,299,332,400	
<b>Total R197 SPOT</b>								<b>7,298,355,570,000.00</b>	<b>4,423,245,800</b>	<b>21,299,332,400</b>	
<b>Total For R197</b>								<b>7,298,355,570,000.00</b>	<b>4,423,245,800</b>	<b>21,299,332,400</b>	
R201 On 21/12/2014 Spot Bond			5.54000	103.98044	5.56000	103.96325		0.00	0	400,000,000	
<b>Total R201 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
<b>Total For R201</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
R202 On 07/12/2033 Spot Bond			1.71000	237.44869	1.75000	236.04030		481,831,146,000.00	281,772,600	142,799,192,300	
<b>Total R202 SPOT</b>								<b>481,831,146,000.00</b>	<b>281,772,600</b>	<b>142,799,192,300</b>	
<b>Total For R202</b>								<b>481,831,146,000.00</b>	<b>281,772,600</b>	<b>142,799,192,300</b>	
R2023 On 28/02/2023 Spot Bond			7.44500	103.70173	7.49500	103.37324		734,977,588,500,000.00	233,039,300,000	478,701,570,900	
<b>Total R2023 SPOT</b>								<b>14,977,588,500,000.00</b>	<b>233,039,300,000</b>	<b>478,701,570,900</b>	
<b>Total For R2023</b>								<b>14,977,588,500,000.00</b>	<b>233,039,300,000</b>	<b>478,701,570,900</b>	
R203 On 15/09/2017 Spot Bond			6.49000	106.06754	6.51500	105.98390		990,370,723,000,000.00	306,682,700,000	603,746,697,800	
<b>Total R203 SPOT</b>								<b>10,370,723,000,000.00</b>	<b>306,682,700,000</b>	<b>603,746,697,800</b>	
<b>Total For R203</b>								<b>10,370,723,000,000.00</b>	<b>306,682,700,000</b>	<b>603,746,697,800</b>	
R2030 On 31/01/2030 Spot Bond			8.16500	101.12569	8.16500	101.10370		360,583,756,500,000.00	166,636,100,000	510,001,700,000	
<b>Total R2030 SPOT</b>								<b>10,583,756,500,000.00</b>	<b>166,636,100,000</b>	<b>510,001,700,000</b>	
<b>Total For R2030</b>								<b>10,583,756,500,000.00</b>	<b>166,636,100,000</b>	<b>510,001,700,000</b>	
R2032 On 31/03/2032 Spot Bond			8.32000	100.63715	8.32000	100.61461		586,842,880,000,000.00	70,534,000,000	267,698,553,000	
<b>Total R2032 SPOT</b>								<b>16,842,880,000,000.00</b>	<b>70,534,000,000</b>	<b>267,698,553,000</b>	
<b>Total For R2032</b>								<b>16,842,880,000,000.00</b>	<b>70,534,000,000</b>	<b>267,698,553,000</b>	
R2037 On 31/01/2037 Spot Bond			8.43000	103.40268	8.43000	103.37948		235,790,589,000,000.00	383,842,300,000	449,833,150,300	
<b>Total R2037 SPOT</b>								<b>15,790,589,000,000.00</b>	<b>383,842,300,000</b>	<b>449,833,150,300</b>	
<b>Total For R2037</b>								<b>15,790,589,000,000.00</b>	<b>383,842,300,000</b>	<b>449,833,150,300</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			6.79500	107.66678	6.82500	107.53933			547,654,007,400,000.00	522,097,720,000	563,571,578,300
<b>Total R204 SPOT</b>									<b>17,654,007,400,000.00</b>	<b>522,097,720,000</b>	<b>563,571,578,300</b>
<b>Total For R204</b>									<b>17,654,007,400,000.00</b>	<b>522,097,720,000</b>	<b>563,571,578,300</b>
R2044 On 31/01/2044 Spot Bond			8.52500	105.19299	8.52500	105.16912			645,506,180,000,000.00	75,719,200,000	175,255,200,000
<b>Total R2044 SPOT</b>									<b>15,506,180,000,000.00</b>	<b>75,719,200,000</b>	<b>175,255,200,000</b>
<b>Total For R2044</b>									<b>15,506,180,000,000.00</b>	<b>75,719,200,000</b>	<b>175,255,200,000</b>
R2048 On 28/02/2048 Spot Bond			8.51500	104.66764	8.51500	104.64352			868,643,998,000,000.00	219,453,200,000	386,149,282,800
<b>Total R2048 SPOT</b>									<b>18,643,998,000,000.00</b>	<b>219,453,200,000</b>	<b>386,149,282,800</b>
<b>Total For R2048</b>									<b>18,643,998,000,000.00</b>	<b>219,453,200,000</b>	<b>386,149,282,800</b>
R207 On 15/01/2020 Spot Bond			7.02000	103.60511	7.07500	103.35067			751,315,681,816,000.00	391,925,310,800	464,643,119,200
<b>Total R207 SPOT</b>									<b>11,315,681,816,000.00</b>	<b>391,925,310,800</b>	<b>464,643,119,200</b>
<b>Total For R207</b>									<b>11,315,681,816,000.00</b>	<b>391,925,310,800</b>	<b>464,643,119,200</b>
R208 On 31/03/2021 Spot Bond			7.20000	98.78457	7.25500	98.49330			542,603,384,000,000.00	214,250,470,000	730,556,562,100
<b>Total R208 SPOT</b>									<b>12,603,384,000,000.00</b>	<b>214,250,470,000</b>	<b>730,556,562,100</b>
<b>Total For R208</b>									<b>12,603,384,000,000.00</b>	<b>214,250,470,000</b>	<b>730,556,562,100</b>
R209 On 31/03/2036 Spot Bond			8.33000	80.36956	8.35000	80.18526			316,630,394,405,000.00	518,202,928,500	627,652,578,400
<b>Total R209 SPOT</b>									<b>16,630,394,405,000.00</b>	<b>518,202,928,500</b>	<b>627,652,578,400</b>
<b>Total For R209</b>									<b>16,630,394,405,000.00</b>	<b>518,202,928,500</b>	<b>627,652,578,400</b>
R210 On 31/03/2028 Spot Bond			1.67500	175.42573	1.62000	176.49538			21,404,308,430,000.00	12,778,691,600	35,520,907,400
<b>Total R210 SPOT</b>									<b>11,404,308,430,000.00</b>	<b>12,778,691,600</b>	<b>35,520,907,400</b>
<b>Total For R210</b>									<b>11,404,308,430,000.00</b>	<b>12,778,691,600</b>	<b>35,520,907,400</b>
R211 On 31/01/2017 Spot Bond			0.95000	132.53017	0.95000	132.51082			1,609,136,790,000.00	1,693,828,200	28,946,583,200
<b>Total R211 SPOT</b>									<b>1,609,136,790,000.00</b>	<b>1,693,828,200</b>	<b>28,946,583,200</b>
<b>Total For R211</b>									<b>1,609,136,790,000.00</b>	<b>1,693,828,200</b>	<b>28,946,583,200</b>
R212 On 31/01/2022 Spot Bond			1.63000	137.70760	1.63000	137.68498			16,530,974,586,000.00	10,141,702,200	87,762,570,900
<b>Total R212 SPOT</b>									<b>16,530,974,586,000.00</b>	<b>10,141,702,200</b>	<b>87,762,570,900</b>
<b>Total For R212</b>									<b>16,530,974,586,000.00</b>	<b>10,141,702,200</b>	<b>87,762,570,900</b>
R213 On 28/02/2031 Spot Bond			8.18500	91.11564	8.21500	90.84905			532,824,839,550,000.00	187,272,430,000	498,478,700,000
<b>Total R213 SPOT</b>									<b>12,824,839,550,000.00</b>	<b>187,272,430,000</b>	<b>498,478,700,000</b>
<b>Total For R213</b>									<b>12,824,839,550,000.00</b>	<b>187,272,430,000</b>	<b>498,478,700,000</b>
R214 On 28/02/2041 Spot Bond			8.45000	81.09452	8.45000	81.07598			520,580,880,000,000.00	179,950,400,000	667,291,621,200
<b>Total R214 SPOT</b>									<b>10,580,880,000,000.00</b>	<b>179,950,400,000</b>	<b>667,291,621,200</b>
<b>Total For R214</b>									<b>10,580,880,000,000.00</b>	<b>179,950,400,000</b>	<b>667,291,621,200</b>
R227C On 15/03/2015 Spot Bond			6.41500	98.12030	6.41500	98.10338			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C On 15/09/2015 Spot Bond			6.25500	95.18560	6.25500	95.16941			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			6.17500	92.39218	6.17500	92.37666			0.00	0	0
<b>Total R229C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			6.18500	89.60935	6.18500	89.59427			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			5.56500	99.62028	5.56500	99.60515			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			6.32500	96.52302	6.32500	96.50660			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			6.19500	93.69014	6.19500	93.67452			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			6.17500	90.90293	6.17500	90.88783			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			6.23500	88.07429	6.23500	88.05951			0.00	0	0
<b>Total R330C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			6.49000	84.87117	6.49000	84.85636			0.00	0	0
<b>Total R331C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			6.54000	82.08162	6.54000	82.06718			0.00	0	0
<b>Total R332C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			6.83000	78.69062	6.83000	78.67618			0.00	0	0
<b>Total R333C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			6.81000	76.15197	6.81000	76.13804			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C On 21/06/2019 Spot Bond			6.79000	73.70948	6.79000	73.69603			0.00	0	0
<b>Total R335C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			6.78000	71.32417	6.78000	71.31117			0.00	0	0
<b>Total R336C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R336C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			7.03500	68.04519	7.03500	68.03233			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			7.01500	65.81014	7.01500	65.79775			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			7.17500	62.93805	7.17500	62.92593			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			7.14500	60.88285	7.14500	60.87118			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			7.11500	58.91185	7.11500	58.90060			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			7.08500	57.02119	7.08500	57.01034			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			7.04500	55.25293	7.04500	55.24248			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			7.00500	53.56023	7.00500	53.55015			0.00	0	0
<b>Total R344C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			7.69000	48.57752	7.69000	48.56750			0.00	0	0
<b>Total R345C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			7.65000	46.96066	7.65000	46.95103			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C On 21/06/2025 Spot Bond			7.61000	45.41514	7.61000	45.40587			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			7.57000	43.93745	7.57000	43.92853			0.00	0	0
<b>Total R348C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			7.53000	42.52426	7.53000	42.51567			0.00	0	0
<b>Total R349C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			7.49000	41.17243	7.49000	41.16416			0.00	0	0
<b>Total R350C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			7.45000	39.87898	7.45000	39.87101			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			7.41000	38.64110	7.41000	38.63342			0.00	0	0
<b>Total R352C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.10209			0.00	0	0
<b>Total RCSB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.00019			0.00	0	0
<b>Total RCSB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.14464			0.00	0	0
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.98409			0.00	0	0
<b>Total RCSB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	20.84262	100.00000	20.79213			0.00	0	0
<b>Total RCSB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.30574	100.00000	9.28320			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB3 On 17/03/2017 Spot Bond			100.00000	25.41761	100.00000	25.35536			0.00	0	0
<b>Total RCSB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB4 On 07/11/2015 Spot Bond			100.00000	52.81166	100.00000	52.57941			0.00	0	0
<b>Total RCSB4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.40481			0.00	0	400,000,000
<b>Total RDFB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For RDFB01</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
RDFB0.On 11/03/2018 Spot Bond				100.00000	0.00000	101.60108			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	101.95044			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>
RDFB0.On 27/11/2017 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
<b>Total RDFB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0.On 27/11/2019 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
<b>Total RDFB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.14669			0.00	0	0
<b>Total RDFC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	101.72097			0.00	0	0
<b>Total RDFC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 26/02/2015 Spot Bond			100.00000	84.96673	100.00000	81.47321			0.00	0	0
<b>Total RDFC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 26/05/2015 Spot Bond			100.00000	71.53465	100.00000	100.00000			0.00	0	0
<b>Total RDFC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.33896			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.93592				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.42746				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.62173				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.73233				0.00	0	0
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	99.94217				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.69552				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.99649				0.00	0	0
<b>Total RES31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.75816				0.00	60,000,000	60,000,000
<b>Total RES32 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</b>
<b>Total For RES32</b>										<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</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	100.00000				0.00	0	0
<b>Total RP004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	84.40927				0.00	0	0
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	81.64784				0.00	0	0
<b>Total RP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	85.36175			0.00	0	0
<b>Total RP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	83.94729			0.00	0	0
<b>Total RP008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.74730			0.00	0	0
<b>Total RP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	82.49517			0.00	0	0
<b>Total RP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	92.63351			0.00	0	0
<b>Total RP016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	105.93948	12.35000	105.90499			0.00	0	0
<b>Total RP018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	13.54424	100.00000	13.51143			0.00	0	0
<b>Total RP020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.80336			0.00	0	0
<b>Total RP025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.69129			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	100.00000			0.00	0	0
<b>Total RPG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.39836			0.00	0	0
<b>Total RPG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01U On 31/08/2018 Spot Bond			100.00000	4.35512	100.00000	4.34445			0.00	0	0
<b>Total RPP01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPP04I On 07/10/2016 Spot Bond			100.00000	23.67546	100.00000	23.61810				0.00	0	0
<b>Total RPP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP07I On 31/01/2016 Spot Bond			100.00000	34.90097	100.00000	34.81643				0.00	0	0
<b>Total RPP07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08I On 30/04/2020 Spot Bond			100.00000	12.60279	100.00000	12.58734				0.00	0	0
<b>Total RPP08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP09I On 21/11/2016 Spot Bond			100.00000	29.18027	100.00000	29.10958				0.00	0	0
<b>Total RPP09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	100.33997				0.00	0	0
<b>Total RPS001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	77.63203				0.00	0	0
<b>Total RPS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			8.55500	107.83446	8.55500	107.80965				0.00	0	820,000,000
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
RW23 On 10/12/2023 Spot Bond			8.74500	109.09605	8.74500	109.07054				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			9.44500	92.57639	9.44500	110.84570				0.00	0	0
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.78730				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			7.55500	106.00043	7.55500	105.97871				0.00	0	1,150,000,000
<b>Total SBK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
<b>Total For SBK12</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.02104				0.00	0	220,000,000
<b>Total SBK13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For SBK13</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14 On 01/12/2017 Spot Bond			8.56500	102.72610	8.56500	102.70257			0.00	0	0
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.72173			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.90621			0.00	0	0
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.59245			0.00	0	0
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.74176			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.72906			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK7 On 24/05/2015 Spot Bond			6.81000	101.42763	6.81000	101.40931			0.00	0	0
<b>Total SBK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			8.32500	101.28482	8.32500	101.26213		1,548,450,000,000.00	186,000,000	2,432,000,000	
<b>Total SBK9 SPOT</b>								<b>1,548,450,000,000.00</b>	<b>186,000,000</b>	<b>2,432,000,000</b>	
<b>Total For SBK9</b>								<b>1,548,450,000,000.00</b>	<b>186,000,000</b>	<b>2,432,000,000</b>	
SBN27 On 15/09/2015 Spot Bond			7.62000	107.14211	7.62000	107.11998		1,524,000,000,000.00	200,000,000	100,000,000	
<b>Total SBN27 SPOT</b>								<b>1,524,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For SBN27</b>								<b>1,524,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
SBN29 On 15/09/2015 Spot Bond			7.96000	106.87237	7.96000	106.84933		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			7.41000	107.30928	7.41000	107.28772		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			7.91500	102.44884	7.91500	102.42687		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34 On 15/09/2015 Spot Bond			7.55500	107.19381	7.55500	107.17186			0.00	0	0
<b>Total SBN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			7.71500	107.06663	7.71500	107.04424			0.00	0	0
<b>Total SBN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.46850			0.00	0	0
<b>Total SBN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.15076			0.00	0	0
<b>Total SBN51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			7.56500	104.91356	7.56500	104.89205			0.00	0	0
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.19030			0.00	100,000,000	100,000,000
<b>Total SBS15 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For SBS15</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.34971			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.29913			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			8.72500	111.48924	8.72500	111.46323			0.00	0	59,664,000
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>59,664,000</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>59,664,000</b>
SBS20 On 15/05/2026 Spot Bond			9.65000	103.03744	9.65000	103.01061			0.00	0	0
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.18265			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.30848			0.00	1,000,000,000	500,000,000
<b>Total SBS22 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SBS22</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.24416			0.00	0	0
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.37992			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.40500	101.75915	8.40500	101.73601			0.00	0	1,430,000,000
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,430,000,000</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>1,430,000,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	16.05740	100.00000	16.02206			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			9.03500	109.42995	9.03500	109.40367			0.00	0	2,580,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,580,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>2,580,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.79946			0.00	0	170,000,000
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
SBS29 On 12/06/2019 Spot Bond			8.54500	104.49449	8.54500	104.47061			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			9.66000	90.01708	9.66000	89.99362			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.46905			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			9.40000	107.25750	9.40000	107.23058			0.00	0	30,000,000
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.34049			0.00	0	0
<b>Total SBS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.37702			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.55000	112.26569	9.55000	105.29592			0.00	0	1,500,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBS4 On 16/11/2021 Spot Bond			8.95500	98.42068	8.95500	98.39686			0.00	0	100,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS9 On 07/07/2016 Spot Bond			7.35500	110.47063	7.35500	110.44895			0.00	0	330,000,000
<b>Total SBS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For SBS9</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.21000	129.38251	2.21000	279.50268			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			1.59500	102.73136	1.59500	130.72069		319,000,000,000.00		200,000,000	200,000,000
<b>Total SBSI12 SPOT</b>								<b>319,000,000,000.00</b>		<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For SBSI12</b>								<b>319,000,000,000.00</b>		<b>200,000,000</b>	<b>200,000,000</b>
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.90019			0.00	0	0
<b>Total SCM107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.89361			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	16.01349	100.00000	15.97427			0.00	0	0
<b>Total SHF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond				164.96854	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			2.22000	115.03197	2.22000	129.01494			0.00	0	0
<b>Total SHI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	100.95346	6.50000	100.93573			0.00	0	0
<b>Total SHPCBU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.87499			0.00	320,000,000	1,760,000,000
<b>Total SHS01 SPOT</b>									<b>0.00</b>	<b>320,000,000</b>	<b>1,760,000,000</b>
<b>Total For SHS01</b>									<b>0.00</b>	<b>320,000,000</b>	<b>1,760,000,000</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.23634			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	102.76779			0.00	0	0
<b>Total SHS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			8.54500	104.03995	8.54500	104.01616			0.00	0	270,000,000
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.50157			0.00	0	0
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.23361			0.00	0	0
<b>Total SHS07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.35137			0.00	0	0
<b>Total SHS08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.23663			0.00	0	0
<b>Total SHS09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11U On 19/11/2016 Spot Bond			100.00000	21.33062	100.00000	21.27895		660,000,000,000,000.00	6,600,000,000	3,300,000,000	
<b>Total SHS11U SPOT</b>								<b>660,000,000,000,000.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>	
<b>Total For SHS11U</b>								<b>660,000,000,000,000.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.58012				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	77.75647	100.00000	77.54286				0.00	0	0
<b>Total SHS13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.47437				0.00	0	0
<b>Total SHS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16 On 29/06/2016 Spot Bond			100.00000	24.17668	100.00000	24.11747				0.00	0	0
<b>Total SHS16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17 On 30/09/2016 Spot Bond			100.00000	32.97320	100.00000	32.86913				0.00	0	0
<b>Total SHS17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18 On 30/11/2016 Spot Bond			100.00000	24.25371	100.00000	24.17799				0.00	0	0
<b>Total SHS18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			8.85500	105.29625	8.85500	105.17031				0.00	0	0
<b>Total SHS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.80843				0.00	0	0
<b>Total SHS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.22838				0.00	0	0
<b>Total SHS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			7.60500	105.90009	7.60500	105.87861				0.00	0	2,140,000,000
<b>Total SLI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
<b>Total For SLI2</b>										<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
SLI3 On 15/08/2023 Spot Bond			8.42500	104.08760	8.42500	103.25262				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			7.91500	102.44884	7.91500	102.42687				0.00	0	3,290,000,000
<b>Total SNT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,290,000,000</b>
<b>Total For SNT01</b>										<b>0.00</b>	<b>0</b>	<b>3,290,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.07550			0.00	0	0
<b>Total SPDA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.28760			0.00	0	0
<b>Total SPDA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.56610			0.00	680,000,000	170,000,000
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>680,000,000</b>	<b>170,000,000</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>680,000,000</b>	<b>170,000,000</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.07903			0.00	0	0
<b>Total SPDA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.08114			0.00	0	0
<b>Total SPDA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.27728			0.00	0	0
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			7.61500	106.92022	7.61500	106.89838			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	100.84145			0.00	0	0
<b>Total SSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.11085			0.00	240,000,000	120,000,000
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.83701			0.00	0	0
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			8.80500	97.75057	8.80500	97.72743			0.00	0	140,000,000
<b>Total SSA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For SSA06</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.87513			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	101.37382				0.00	0	0
<b>Total SSN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.63840				0.00	0	0
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			8.86300	90.95392	8.86300	90.93226				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			8.35500	93.26181	8.35500	93.24085				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 21/12/2014 Spot Bond			6.80500	103.89077	6.80500	103.87149				0.00	0	0
<b>Total SSN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			8.33500	98.16607	8.33500	98.14429				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.50873				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			7.69500	102.99719	7.69500	102.97570				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.43500	110.43961	2.43500	110.84018				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			7.77500	103.07084	7.77500	104.19485				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	99.97256				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			9.55000	111.23914	9.55000	111.21078				0.00	0	2,500,000,000
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	99.87077			0.00	0	0
<b>Total SSN018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 28/02/2031 Spot Bond			9.56500	80.71523	9.56500	80.69441			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	100.75499			0.00	0	0
<b>Total SSN024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN025 On 04/03/2019 Spot Bond				100.00000	0.00000	99.80087			0.00	0	0
<b>Total SSN025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	100.80281			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	101.37149			0.00	0	0
<b>Total SSN027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN028 On 16/10/2019 Spot Bond				100.00000	0.00000	100.89713			0.00	0	0
<b>Total SSN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1138 On 02/02/2015 Spot Bond				101.56330	0.00000	98.74673			0.00	0	0
<b>Total SY1138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1154</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	103.03418			0.00	0	0
<b>Total SY1156 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1156</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	99.89669			0.00	0	0
<b>Total SY1158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	99.75715			0.00	0	0
<b>Total SY1162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	99.74450			0.00	0	0
<b>Total SY1164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1164</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1183 On 24/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1183 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1183</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1185 On 28/11/2014 Spot Bond				100.00000	0.00000	99.94836			0.00	0	0
<b>Total SY1185 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1185</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1186 On 27/01/2015 Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0
<b>Total SY1186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1187 On 01/12/2014 Spot Bond				100.00000	0.00000	99.89662			0.00	0	0
<b>Total SY1187 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1187</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1188 On 08/12/2014 Spot Bond				100.00000	0.00000	100.29234			0.00	0	0
<b>Total SY1188 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1188</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1189 On 09/12/2014 Spot Bond				100.00000	0.00000	99.75953			0.00	0	0
<b>Total SY1189 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1189</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1190 On 10/12/2014 Spot Bond				100.00000	0.00000	99.75092			0.00	0	0
<b>Total SY1190 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1190</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	98.62099			0.00	0	0
<b>Total SY1192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1193 On 17/12/2014 Spot Bond				100.00000	0.00000	98.84968			0.00	0	0
<b>Total SY1193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1194 On 10/12/2014 Spot Bond				100.00000	0.00000	99.74143			0.00	0	0
<b>Total SY1194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1195 On 12/12/2014 Spot Bond				100.00000	0.00000	99.71091			0.00	0	0
<b>Total SY1195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	98.54846				0.00	0	0
<b>Total SY1196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1199 On 24/02/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
<b>Total SY1199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1200 On 18/12/2014 Spot Bond			100.00000	94.31525	100.00000	100.00000				0.00	0	0
<b>Total SY1200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			6.62000	106.68291	6.62000	106.66383				0.00	0	280,000,000
<b>Total SZ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SZ18</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SZ25 On 30/09/2025 Spot Bond			8.36000	105.89524	8.36000	105.87142				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF108L On 22/02/2016 Spot Bond			100.00000	37.11522	100.00000	37.02530				0.00	0	0
<b>Total TF108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.69036				0.00	0	0
<b>Total TFS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.42098				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>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.86995				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	100.08757				0.00	0	0
<b>Total TFS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.21925				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.28033				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS12€ On 21/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TFS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	99.84615				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>
TFS131 On 21/05/2015 Spot Bond			100.00000	55.54672	100.00000	55.12523			100,000,000,000,000.00	71,000,000,000	35,500,000,000	
<b>Total TFS131 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>71,000,000,000</b>	<b>35,500,000,000</b>	
<b>Total For TFS131</b>									<b>10,000,000,000,000.00</b>	<b>71,000,000,000</b>	<b>35,500,000,000</b>	
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.53622				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			7.60500	104.53081	7.60500	104.50961				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.72173				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.74101				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.77185	7.83000	102.75041				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.71111				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>
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.73523				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	102.78744				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.71111				0.00	195,937,400	65,312,500
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>195,937,400</b>	<b>65,312,500</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>195,937,400</b>	<b>65,312,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.73523				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>
TH10A2 On 18/07/2017 Spot Bond			7.16000	83.02719	7.16000	102.51626				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.78244				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.77859				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.87090				0.00	0	200,000,000
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.85841				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.23371				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.19096				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.71014				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74101				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.08851	8.73000	102.96889				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.70725				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.73523				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A€ On 18/07/2041 Spot Bond			8.29500	99.84711	8.29500	102.49506				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.71868				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.75285				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.78436				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.77377				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.78797				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.86897				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.86513				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	94.72190				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.16718				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.17098				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	101.17604				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	100.07955				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.08219				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond			8.67500	102.20973	8.67500	103.62570				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.08905				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.09745				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.13126				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	100.75383				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond			101.06155	6.34789	101.06155	6.33236				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.84887				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.58438				0.00	160,000,000	80,000,000
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.83246			0.00	160,000,000	80,000,000
<b>Total THE8C1 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For THE8C1</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	101.23751			0.00	0	0
<b>Total THE8D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.04875			0.00	0	0
<b>Total THE9A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.73919			0.00	0	0
<b>Total THE9A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.74895			0.00	0	250,000,000
<b>Total THE9A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For THE9A3</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.73919			0.00	0	0
<b>Total THE9A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.74895			0.00	0	0
<b>Total THE9A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.75383			0.00	0	110,000,000
<b>Total THE9A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For THE9A7</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.73333			0.00	0	0
<b>Total THE9A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.74895			0.00	0	0
<b>Total THE9A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.80260			0.00	0	0
<b>Total THE9B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.80260			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.80260			0.00	0	0
<b>Total THE9B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.88057			0.00	0	0
<b>Total THE9C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.90005			0.00	0	0
<b>Total THE9C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.87570			0.00	0	0
<b>Total THE9C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.26429			0.00	0	0
<b>Total THE9D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.28851			0.00	0	0
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.27882			0.00	0	0
<b>Total THE9D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			7.29000	102.78846	7.29000	102.76854			0.00	0	1,560,000,000
<b>Total TL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,560,000,000</b>
<b>Total For TL15</b>									<b>0.00</b>	<b>0</b>	<b>1,560,000,000</b>
TL20 On 22/02/2020 Spot Bond			9.02500	92.29846	9.02500	92.24653			0.00	0	0
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			7.41500	105.10918	7.41500	105.08804		1,186,400,000,000.00		160,000,000	27,712,893,400
<b>Total TN17 SPOT</b>								<b>1,186,400,000,000.00</b>		<b>160,000,000</b>	<b>27,712,893,400</b>
<b>Total For TN17</b>								<b>1,186,400,000,000.00</b>		<b>160,000,000</b>	<b>27,712,893,400</b>
TN20 On 17/09/2020 Spot Bond			8.93500	108.97508	8.93500	108.94877		28,809,120,500,000.00		3,224,300,000	21,796,955,400
<b>Total TN20 SPOT</b>								<b>28,809,120,500,000.00</b>		<b>3,224,300,000</b>	<b>21,796,955,400</b>
<b>Total For TN20</b>								<b>28,809,120,500,000.00</b>		<b>3,224,300,000</b>	<b>21,796,955,400</b>
TN20U On 14/04/2020 Spot Bond			100.00000	1.14650	100.00000	1.14292			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23 On 06/11/2023 Spot Bond			9.22500	110.03763	9.22500	110.01022			28,062,450,000,000.00	3,042,000,000	10,886,000,000
<b>Total TN23 SPOT</b>									<b>28,062,450,000,000.00</b>	<b>3,042,000,000</b>	<b>10,886,000,000</b>
<b>Total For TN23</b>									<b>28,062,450,000,000.00</b>	<b>3,042,000,000</b>	<b>10,886,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.45500	102.82775	9.45500	102.80194			378,200,000,000.00	40,000,000	16,400,000,000
<b>Total TN25 SPOT</b>									<b>378,200,000,000.00</b>	<b>40,000,000</b>	<b>16,400,000,000</b>
<b>Total For TN25</b>									<b>378,200,000,000.00</b>	<b>40,000,000</b>	<b>16,400,000,000</b>
TN27 On 14/11/2027 Spot Bond			9.52000	95.72595	9.52000	95.70136			9,520,000,000,000.00	1,000,000,000	9,216,300,000
<b>Total TN27 SPOT</b>									<b>9,520,000,000,000.00</b>	<b>1,000,000,000</b>	<b>9,216,300,000</b>
<b>Total For TN27</b>									<b>9,520,000,000,000.00</b>	<b>1,000,000,000</b>	<b>9,216,300,000</b>
TN30 On 09/10/2030 Spot Bond			9.86500	112.96903	9.86500	106.37232			0.00	0	2,500,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
TN40 On 09/10/2040 Spot Bond			10.38000	111.41098	10.38000	104.66664			0.00	0	1,000,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.95313			0.00	0	0
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.05398			0.00	0	400,000,000
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.16546			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.16963			0.00	0	0
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.16999			0.00	0	0
<b>Total TORQ4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.19024			0.00	260,000,000	130,000,000
<b>Total TORQ5 SPOT</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For TORQ5</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.23234			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.16984			0.00	0	0
<b>Total TORQ7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.09613			0.00	0	0
<b>Total TPDA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.00498			0.00	0	0
<b>Total TPDA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.02536			0.00	0	0
<b>Total TPDA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.87373			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	100.93058			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	99.88941	10.00000	99.86178			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	99.89216	9.75000	99.86522			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	9.89384	100.00000	9.86748			0.00	0	0
<b>Total TR32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.43273			0.00	0	0
<b>Total TRAA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.51954			0.00	0	0
<b>Total TRAA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.56774			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.57739				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	101.84711				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.44287				0.00	0	200,000,000
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
TSE01L On 31/07/2019 Spot Bond			100.00000	12.25688	100.00000	12.20298				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	99.96839				0.00	0	0
<b>Total TSP153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	99.04192				0.00	0	0
<b>Total TSP156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	98.62000				0.00	0	0
<b>Total TSP158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	97.41266				0.00	0	0
<b>Total TSP160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	98.13572				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>
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	97.91086				0.00	0	0
<b>Total TSP163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	97.66713				0.00	0	0
<b>Total TSP164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	97.42622				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	96.70150			0.00	0	0
<b>Total TSP167 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP167</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	96.43300			0.00	0	0
<b>Total TSP168 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	99.24013			0.00	0	0
<b>Total TSP169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	95.79211			0.00	0	0
<b>Total TSP170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	95.61155			0.00	0	0
<b>Total TSP171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	95.31193			0.00	0	0
<b>Total TSP172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	94.99416			0.00	0	0
<b>Total TSP173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	94.71589			0.00	0	0
<b>Total TSP174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	95.67639			0.00	0	0
<b>Total TSP175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	99.36869			0.00	0	0
<b>Total TSP176 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP176</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	94.58268			0.00	0	0
<b>Total TSP177 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP177</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	93.65290			0.00	0	0
<b>Total TSP178 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP178</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TTO01 On 28/08/2019 Spot Bond			100.00000	12.71331	100.00000	12.68251				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC04 On 19/01/2015 Spot Bond			100.00000	89.92503	100.00000	89.71092				0.00	0	0
<b>Total TWC04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	101.79939				0.00	0	0
<b>Total TWC064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	101.72507				0.00	0	0
<b>Total TWC065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	101.68828				0.00	0	0
<b>Total TWC066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 09/04/2015 Spot Bond			100.00000	67.64706	100.00000	67.15328				0.00	0	0
<b>Total TWC067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 12/01/2015 Spot Bond				100.00000	0.00000	100.73356				0.00	0	0
<b>Total TWC068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	102.36381				0.00	0	0
<b>Total TWC069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	102.10886				0.00	0	0
<b>Total TWC070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	102.03376				0.00	0	0
<b>Total TWC071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	101.92038				0.00	0	0
<b>Total TWC072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	100.76130				0.00	0	0
<b>Total TWC073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.88555				0.00	0	0
<b>Total TWCJ13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.04756				0.00	0	0
<b>Total TWCJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.70144				0.00	0	0
<b>Total TWCM13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.05414				0.00	0	0
<b>Total TWCM14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.65500	112.21642	8.65500	112.19016				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total UTR043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.07353				0.00	0	0
<b>Total VKC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	101.09343				0.00	0	0
<b>Total VKC05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.30805				0.00	0	0
<b>Total VKE01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.31764				0.00	0	0
<b>Total VKE02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.31811				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.17430			0.00	2,000,000,000	1,000,000,000
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.20537			0.00	0	0
<b>Total VKE05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			6.74500	108.00348	6.74500	107.98402			0.00	0	10,000,000,000
<b>Total WS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For WS04</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
WS05 On 01/08/2018 Spot Bond			1.44000	242.57463	1.44000	242.53601			0.00	0	0
<b>Total WS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP1 On 28/05/2015 Spot Bond			6.48000	101.18538	6.48000	101.16785			0.00	0	0
<b>Total WSP1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			7.01500	104.44109	7.01500	104.42153			0.00	0	4,700,000,000
<b>Total WSP2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
<b>Total For WSP2</b>									<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
WSP3 On 28/05/2019 Spot Bond			7.38000	106.06682	7.38000	106.04594			0.00	0	0
<b>Total WSP3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			7.70000	105.69724	7.70000	105.67555			0.00	0	0
<b>Total WSP4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			7.79500	106.01073	7.79500	105.98871			0.00	0	2,710,000,000
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,710,000,000</b>
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>	<b>2,710,000,000</b>
Z014 On 30/06/2015 Spot Bond			6.11000	96.48170	6.11000	96.46593			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			6.04000	94.81015	6.04000	94.79465			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			5.57500	99.93894	5.57500	99.92369			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071 On 01/07/2015 Spot Bond			6.11000	96.46593	6.11000	96.45015			0.00	0	0
<b>Total Z071 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			6.77000	72.43986	6.77000	72.42654			0.00	0	0
<b>Total Z083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZA021 On 20/10/2015 Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0
<b>Total ZA021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	28.39210	100.00000	28.33824			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>6.74e+018</b>	<b>532,799,352,500</b>	<b>347,387,014,300</b>
<b>Total for SPOT :</b>									<b>6.74e+018</b>	<b>532,799,352,500</b>	<b>347,387,014,300</b>
<b>Total Futures</b>									<b>6.74e+018</b>	<b>532,799,354,236</b>	<b>347,387,398,767</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>32,313</b>
<b>Grand Total:</b>									<b>6.74e+018</b>	<b>532,799,354,236</b>	<b>347,387,431,080</b>