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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			124.81411	124.81411	124.82095	124.82095			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.28791	125.28791	125.29637	125.29637			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	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			1,169.05000	1.16905	1,175,890		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			1,179.05000	1.17905	1,185,890		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 05/02/2015 Bond Future	126.01	Put			1,189.05000	1.18905	1,195,890		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			306.37000	0.30637	297,910		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			296.37000	0.29637	287,910		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			286.37000	0.28637	277,910		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total EL28 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/02/2015	Bond Future			9.13542	88.55315	9.19689	88.07051			0.00	0	6,576
ES33	On	07/05/2015	Bond Future			9.20892	86.16559	9.27215	85.67619			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.27144	87.64514	9.33655	87.14766			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,576</b>
ES33	On	05/02/2015	Bond Future	9.99	Call			5,873.38000	5.87338	6,356,020		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			5,943.43000	5.94343	6,426,070		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			6,013.39000	6.01339	6,496,030		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			3,492.41000	3.49241	3,981,810		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			3,564.65000	3.56465	4,054,050		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			3,636.80000	3.63680	4,126,200		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			2,041.93000	2.04193	2,539,410		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			1,895.13000	1.89513	2,392,610		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			1,968.58000	1.96858	2,466,060		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>6,576</b>
I2025	On	05/02/2015	Bond Future			118.03045	118.03045	118.03811	118.03811			0.00	0	16
I2025	On	07/05/2015	Bond Future			119.90609	119.90609	119.91535	119.91535			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	119.00	Put			961.89000	0.96189	969,550		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			971.89000	0.97189	979,550		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			951.89000	0.95189	959,550		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			1,074.65000	1.07465	1,083,910		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			1,084.65000	1.08465	1,093,910		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			1,094.65000	1.09465	1,103,910		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>16</b>
I2038	On	05/02/2015	Bond Future			125.59250	125.59250	125.60047	125.60047			0.00	0	3,701
I2038	On	07/05/2015	Bond Future			127.58836	127.58836	127.59795	127.59795			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,701</b>
I2038	On	05/02/2015	Bond Future	122.99	Call			2,610.47000	2.61047	2,602,500		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			2,600.47000	2.60047	2,592,500		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			2,590.47000	2.59047	2,582,500		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			607.95000	0.60795	598,360		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			597.95000	0.59795	588,360		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			587.95000	0.58795	578,360		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>3,701</b>
I2046	On	05/02/2015	Bond Future			127.82269	127.82269	127.83065	127.83065			0.00	0	5,889
I2046	On	07/05/2015	Bond Future			128.48504	128.48504	128.49475	128.49475			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,889</b>
I2046	On	05/02/2015	Bond Future	123.99	Call			3,840.65000	3.84065	3,832,690		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			3,830.65000	3.83065	3,822,690		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			3,820.65000	3.82065	3,812,690		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			1,504.75000	1.50475	1,495,040		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			1,494.75000	1.49475	1,485,040		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			1,484.75000	1.48475	1,475,040		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	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>5,889</b>
I2050	On	05/02/2015	Bond Future			136.05012	136.05012	136.05852	136.05852			0.00	0	2,753
I2050	On	07/05/2015	Bond Future			138.21200	138.21200	138.22212	138.22212			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,753</b>
I2050	On	05/02/2015	Bond Future	129.99	Call			6,068.52000	6.06852	6,060,120		0.00	0	0

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			6,058.52000	6.05852	6,050,120		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			6,048.52000	6.04852	6,040,120		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			3,232.12000	3.23212	3,222,000		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			3,222.12000	3.22212	3,212,000		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			3,212.12000	3.21212	3,202,000		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>2,753</b>
R186	On	05/02/2015	Bond Future			7.64585	123.44946	7.71715	122.82169		7.58	2,640,460,499.94	21,389	33,647
R186	On	07/05/2015	Bond Future			7.69030	125.40113	7.76404	124.76464		7.76	0.00	0	151
R186	On	06/08/2015	Bond Future			7.71944	122.25360	7.79581	121.60664		8.13	0.00	0	0
R186	On	05/11/2015	Bond Future			7.73090	124.45608	7.80963	123.80046		7.89	0.00	0	0
<b>Total R186 Future</b>												<b>2,640,460,499.94</b>	<b>21,389</b>	<b>33,798</b>
R186	On	05/02/2015	Bond Future	8.74	Call			8,537.39000	8.53739	9,164,860	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			0.45000	0.00045	0,150	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			8,616.66000	8.61666	9,244,150	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			0.41000	0.00041	0,130	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			8,695.86000	8.69586	9,323,380	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			0.37000	0.00037	0,120	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			10,574.10000	10.57410	11,201,860	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			0.02000	0.00002	0,010	8.07	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.50	Call			6,615.21000	6.61521	7,239,900	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			5.12000	0.00512	2,040	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			8.11000	0.00811	3,380	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Call			2,688.69000	2.68869	3,218,170	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			241.42000	0.24142	143,130	7.58	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.05	Call			3,049.83000	3.04983	3,601,850	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			177.01000	0.17701	101,260	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			6,211.05000	6.21105	6,834,090	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			751.69000	0.75169	613,540	8.01	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Call			2,376.37000	2.37637	2,719,580	7.78	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			2,067.63000	2.06763	1,774,350	7.78	0.00	0	300
R186	On	07/05/2015	Bond Future	8.24	Call			4,789.59000	4.78959	5,282,500	8.00	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			789.12000	0.78912	645,540	8.00	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			4,852.77000	4.85277	5,348,420	8.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2015	Bond Future	8.25	Put			770.21000	0.77021	629,370	8.00	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,916.26000	4.91626	5,414,600	8.01	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,957.98000	3.95798	4,354,340	8.14	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,168.48000	2.16848	1,917,880	8.14	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			9,309.55000	9.30955	9,882,930	8.56	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			462.42000	0.46242	388,840	8.56	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			3,859.38000	3.85938	4,250,250	8.13	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,235.43000	2.23543	1,979,340	8.13	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,908.17000	3.90817	4,301,800	8.13	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,201.41000	2.20141	1,948,080	8.13	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			703.55000	0.70355	612,400	8.34	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,561.53000	5.56153	6,001,900	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,062.00000	2.06200	1,846,750	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,614.67000	5.61467	6,057,130	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,035.49000	2.03549	1,822,330	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,667.61000	5.66761	6,112,160	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,008.85000	2.00885	1,797,780	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			10,049.99000	10.04999	10,614,460	8.34	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>28,000</b>
<b>Total For R186</b>												<b>2,640,460,499.94</b>	<b>21,389</b>	<b>61,798</b>
R197	On	05/02/2015	Bond Future			286.08849	286.08849	286.10694	286.10694			0.00	0	898
R197	On	07/05/2015	Bond Future			290.63455	290.63455	290.65670	290.65670			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			2,883.06000	2.88306	2,901,510		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			2,893.06000	2.89306	2,911,510		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			2,903.06000	2.90306	2,921,510		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			3,343.30000	3.34330	3,365,450		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			3,353.30000	3.35330	3,375,450		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			3,333.30000	3.33330	3,355,450		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	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			236.90879	236.90879	236.92421	236.92421			0.00	0	50,884
R202	On	07/05/2015	Bond Future			240.67345	240.67345	240.69192	240.69192			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>50,884</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
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			3,934.21000	3.93421	3,918,790		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			3,924.21000	3.92421	3,908,790		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			3,914.21000	3.91421	3,898,790		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			2,201.92000	2.20192	2,183,450		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			2,191.92000	2.19192	2,173,450		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			2,181.92000	2.18192	2,163,450		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	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>50,884</b>
R2023	On	05/02/2015	Bond Future			7.39706	105.59571	7.50912	104.91888		5.75	0.00	0	11,167
R2023	On	07/05/2015	Bond Future			7.43818	103.34129	7.55487	102.65480		6.12	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.46077	105.11533	7.58258	104.41745		6.16	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,167</b>
R2023	On	05/02/2015	Bond Future	8.76	Call			7,184.26000	7.18426	7,861,080	6.27	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			0.01000	0.00001	0,000	6.27	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			7,074.57000	7.07457	7,751,380	6.27	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			0.02000	0.00002	0,000	6.27	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			7,129.43000	7.12943	7,806,250	6.27	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			0.01000	0.00001	0,000	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			330.43000	0.33043	228,480	6.28	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,705.34000	3.70534	4,285,010	6.28	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			349.29000	0.34929	242,470	6.28	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,751.92000	3.75192	4,334,050	6.28	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			339.75000	0.33975	235,390	6.28	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,798.69000	3.79869	4,383,230	6.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,167.81000	8.16781	8,833,910	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			111.95000	0.11195	80,170	6.54	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,324.45000	4.32445	4,877,880	6.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			659.79000	0.65979	515,340	6.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,367.04000	4.36704	4,922,590	6.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			647.93000	0.64793	505,600	6.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,409.75000	4.40975	4,967,400	6.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			636.24000	0.63624	496,010	6.35	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>12,078</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			6.57637	107.29130	6.65440	107.10376		1.85	0.00	0	14,991
R203	On	07/05/2015	Bond Future			6.59639	104.82122	6.68308	104.63178		1.88	0.00	0	0
R203	On	06/08/2015	Bond Future			6.55306	106.62102	6.65092	106.42868		1.78	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,991</b>
R203	On	05/02/2015	Bond Future	7.69	Call			2,449.18000	2.44918	2,636,720	2.04	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			0.00000	0.00000	0,000	2.04	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,949.35000	3.94935	4,136,890	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,972.21000	3.97221	4,159,750	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,995.06000	3.99506	4,182,600	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	2.05	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,334.93000	1.33493	1,499,890	1.96	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			85.37000	0.08537	60,890	1.96	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,297.89000	1.29789	1,461,420	1.96	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			91.32000	0.09132	65,410	1.96	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,316.44000	1.31644	1,480,680	1.96	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			88.37000	0.08837	63,170	1.96	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			687.93000	0.68793	799,670	1.78	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			474.08000	0.47408	393,480	1.78	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			665.39000	0.66539	775,100	1.78	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			490.71000	0.49071	408,080	1.78	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			676.45000	0.67645	787,180	1.78	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			482.18000	0.48218	400,570	1.78	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>15,046</b>
R2030	On	05/02/2015	Bond Future			8.06687	99.64163	8.12801	99.11969			0.00	0	4,666
R2030	On	07/05/2015	Bond Future			8.11707	101.21719	8.17997	100.68805			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,666</b>
R2030	On	05/02/2015	Bond Future	9.24	Call			8,852.79000	8.85279	9,374,730		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			8,927.19000	8.92719	9,449,130		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			9,001.50000	9.00150	9,523,440		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	07/05/2015	Bond Future	8.74	Call			4,540.60000	4.54060	5,069,740		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			4,618.97000	4.61897	5,148,110		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			4,697.24000	4.69724	5,226,380		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>4,666</b>
R2032 On 05/02/2015 Bond Future			8.22265	103.24702	8.28381	102.69133			0.00	0	15
R2032 On 07/05/2015 Bond Future			8.27303	100.72444	8.33590	100.16091			0.00	0	0
R2032 On 06/08/2015 Bond Future			8.31159	102.45419	8.37626	101.88148			0.00	0	0
<b>Total R2032 Future</b>									<b>0.00</b>	<b>0</b>	<b>15</b>
R2032 On 05/02/2015 Bond Future	8.51	Call			2,016.49000	2,016.649	2,572,180		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			1,840.60000	1,840.600	2,396,290		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			1,928.60000	1,928.600	2,484,290		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			1,536.55000	1,536.550	2,100,080		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			1,361.81000	1,361.810	1,925,340		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			1,449.24000	1,449.240	2,012,770		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	8.50	Call			1,082.55000	1,082.550	1,655,260		0.00	0	0
R2032 On 06/08/2015 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			1,169.28000	1,169.280	1,741,990		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			995.71000	0.99571	1,568,420		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	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>0.00</b>	<b>0</b>	<b>15</b>
R2037 On 05/02/2015 Bond Future			8.31143	102.12006	8.36746	101.55274			0.00	0	36,001
R2037 On 07/05/2015 Bond Future			8.36072	103.73476	8.41821	103.15946			0.00	0	500
R2037 On 06/08/2015 Bond Future			8.40030	101.25586	8.45936	100.67113			0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>36,501</b>
R2037 On 05/02/2015 Bond Future	9.49	Call			10,394.83000	10,394.830	10,962,150		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			10,479.70000	10,479.700	11,047,020		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			10,564.44000	10,564.440	11,131,760		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			5,636.78000	5,636.780	6,212,080		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			5,454.45000	5,454.450	6,029,750		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,545.68000	5.54568	6,120,980		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	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			2,896.38000	2.89638	3,481,110		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			2,707.78000	2.70778	3,292,510		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			2,802.15000	2.80215	3,386,880		0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>36,501</b>
R204	On	05/02/2015	Bond Future			6.85681	104.92737	6.93921	104.64595		2.92	0.00	0	10,492
R204	On	07/05/2015	Bond Future			6.89555	106.58618	6.98425	106.30136		2.89	0.00	0	0
R204	On	06/08/2015	Bond Future			6.89762	104.37754	6.99381	104.08821		2.99	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,492</b>
R204	On	05/02/2015	Bond Future	8.24	Call			4,321.26000	4.32126	4,602,680	3.21	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.00000	0.00000	0,000	3.21	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			4,353.61000	4.35361	4,635,030	3.21	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.00000	0.00000	0,000	3.21	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			4,385.95000	4.38595	4,667,370	3.21	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.00000	0.00000	0,000	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,794.39000	1.79439	2,030,000	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			188.67000	0.18867	139,460	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,820.22000	1.82022	2,057,040	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			183.06000	0.18306	135,060	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,846.17000	1.84617	2,084,180	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			177.59000	0.17759	130,780	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,195.92000	4.19592	4,472,760	3.21	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			49.48000	0.04948	36,990	3.21	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,459.79000	2.45979	2,699,430	3.15	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			248.89000	0.24889	199,200	3.15	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,483.98000	2.48398	2,724,460	3.15	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			243.85000	0.24385	195,000	3.15	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,508.25000	2.50825	2,749,550	3.15	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			238.90000	0.23890	190,870	3.15	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>11,191</b>
R2044	On	05/02/2015	Bond Future			8.43115	103.67322	8.49220	102.99996			0.00	0	6,042
R2044	On	07/05/2015	Bond Future			8.47974	105.31258	8.54235	104.62957			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.51934	102.73545	8.58360	102.04116			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>6,042</b>
R2044 On 05/02/2015 Bond Future	9.01	Call			5,424.35000	5.42435	6,097,610		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			5,223.95000	5.22395	5,897,210		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			5,324.24000	5.32424	5,997,500		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			4,768.19000	4.76819	5,451,200		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			4,868.15000	4.86815	5,551,160		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			4,668.07000	4.66807	5,351,080		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			1,865.73000	1.86573	2,560,020		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			1,657.11000	1.65711	2,351,400		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			1,761.51000	1.76151	2,455,800		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>6,042</b>
R2048 On 05/02/2015 Bond Future			8.39615	107.86813	8.45722	107.16958			0.00	0	43,226
R2048 On 07/05/2015 Bond Future			8.43998	105.14335	8.50254	104.43483			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.47443	106.94840	8.53856	106.22817			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>43,226</b>
R2048 On 05/02/2015 Bond Future	9.49	Call			10,672.43000	10.67243	11,370,980		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			10,766.13000	10.76613	11,464,680		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			10,859.65000	10.85965	11,558,200		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Call			7,947.54000	7.94754	8,656,060		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			7,751.74000	7.75174	8,460,260		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			7,849.73000	7.84973	8,558,250		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 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			2,206.30000	2.20630	2,926,530		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	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
R2048 On 06/08/2015 Bond Future	8.75	Call			2,313.66000	2.31366	3,033,890		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			2,420.82000	2.42082	3,141,050		0.00	0	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>43,226</b>
R207 On 05/02/2015 Bond Future			7.06278	101.28094	7.16517	100.85997		3.87	0.00	0	30,977
R207 On 07/05/2015 Bond Future			7.10886	102.88206	7.21754	102.45545		3.85	0.00	0	0
R207 On 06/08/2015 Bond Future			7.12677	101.00411	7.24271	100.57052		3.99	0.00	0	0
R207 On 05/11/2015 Bond Future			7.10584	102.82363	7.22894	102.38472		3.88	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>30,977</b>
R207 On 05/02/2015 Bond Future	8.49	Call			5,258.73000	5.25873	5,679,700	4.23	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000	4.23	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			5,297.13000	5.29713	5,718,100	4.23	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000	4.23	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			5,335.51000	5.33551	5,756,480	4.23	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000	4.23	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			4,028.72000	4.02872	4,438,310	4.13	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			46.31000	0.04631	29,290	4.13	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			2,234.73000	2.23473	2,586,800	3.98	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			252.47000	0.25247	177,930	3.98	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,957.69000	3.95769	4,366,120	4.13	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			49.85000	0.04985	31,670	4.13	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,993.27000	3.99327	4,402,260	4.13	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			48.14000	0.04814	30,520	4.13	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			2,400.08000	2.40008	2,723,990	4.13	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			529.45000	0.52945	419,770	4.13	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			2,427.13000	2.42713	2,752,600	4.13	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			520.06000	0.52006	411,940	4.13	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			1,675.25000	1.67525	1,948,120	4.05	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			868.74000	0.86874	708,020	4.05	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			2,373.14000	2.37314	2,695,480	4.13	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			538.98000	0.53898	427,730	4.13	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			1,836.01000	1.83601	2,100,420	3.92	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,124.13000	1.12413	949,630	3.92	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			2,545.18000	2.54518	2,856,140	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			747.72000	0.74772	619,770	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			2,569.87000	2.56987	2,882,200	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			737.63000	0.73763	611,050	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			2,594.33000	2.59433	2,908,030	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			727.33000	0.72733	602,120	4.01	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>189</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>31,166</b>
R208 On 05/02/2015 Bond Future			7.18648	100.31958	7.29369	99.80351		4.70		0.00	0	50,770
R208 On 07/05/2015 Bond Future			7.22782	98.50608	7.34043	97.98283		4.91		0.00	0	0
R208 On 06/08/2015 Bond Future			7.24613	100.19758	7.36478	99.66567		4.91		0.00	0	0
R208 On 05/11/2015 Bond Future			7.23811	98.59958	7.36271	98.06051		4.93		0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>50,770</b>
R208 On 05/02/2015 Bond Future	8.49	Call			5,539.70000	5.53970	6,055,760	5.12		0.00	0	0
R208 On 05/02/2015 Bond Future	8.49	Put			0.01000	0.00001	0,000	5.12		0.00	0	0
R208 On 05/02/2015 Bond Future	8.50	Call			5,584.36000	5.58436	6,100,420	5.12		0.00	0	0
R208 On 05/02/2015 Bond Future	8.50	Put			0.01000	0.00001	0,000	5.12		0.00	0	0
R208 On 05/02/2015 Bond Future	8.51	Call			5,628.99000	5.62899	6,145,050	5.12		0.00	0	0
R208 On 05/02/2015 Bond Future	8.51	Put			0.01000	0.00001	0,000	5.12		0.00	0	0
R208 On 07/05/2015 Bond Future	8.00	Call			3,201.96000	3.20196	3,660,120	5.07		0.00	0	0
R208 On 07/05/2015 Bond Future	8.00	Put			204.63000	0.20463	139,540	5.07		0.00	0	0
R208 On 07/05/2015 Bond Future	8.01	Call			3,240.48000	3.24048	3,700,280	5.07		0.00	0	0
R208 On 07/05/2015 Bond Future	8.01	Put			198.58000	0.19858	135,130	5.07		0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Call			3,163.57000	3.16357	3,620,050	5.07		0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Put			210.84000	0.21084	144,070	5.07		0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Put			499.27000	0.49927	389,470	5.07		0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Call			6,446.90000	6.44690	6,956,620	5.23		0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Put			77.07000	0.07707	54,880	5.23		0.00	0	198
R208 On 06/08/2015 Bond Future	7.99	Call			3,263.89000	3.26389	3,682,600	5.07		0.00	0	0
R208 On 06/08/2015 Bond Future	7.99	Put			518.33000	0.51833	405,130	5.07		0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Call			3,297.43000	3.29743	3,717,860	5.07		0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Put			508.72000	0.50872	397,240	5.07		0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Call			3,331.09000	3.33109	3,753,200	5.07		0.00	0	0
R208 On 05/11/2015 Bond Future	8.48	Call			5,039.30000	5.03930	5,504,260	5.24		0.00	0	0
R208 On 05/11/2015 Bond Future	8.48	Put			362.90000	0.36290	288,790	5.24		0.00	0	2,200
R208 On 05/11/2015 Bond Future	7.74	Call			2,687.69000	2.68769	3,047,510	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.74	Put			1,077.19000	1.07719	897,940	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Call			2,715.51000	2.71551	3,077,160	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Put			1,062.77000	1.06277	885,350	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Call			2,743.46000	2.74346	3,106,930	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Put			1,048.50000	1.04850	872,900	5.01		0.00	0	0
<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>53,168</b>
R209 On 05/02/2015 Bond Future			8.23033	82.58525	8.29135	82.07281		11.35		0.00	0	29,898
R209 On 07/05/2015 Bond Future			8.27397	80.74321	8.33649	80.22346		12.37		0.00	0	0
R209 On 06/08/2015 Bond Future			8.30717	82.12982	8.37127	81.60145		12.56		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>29,898</b>
R209 On 05/02/2015 Bond Future	9.00	Call			5,620.12000	5.62012	6,124,810	11.80	0.00	0	0
R209 On 05/02/2015 Bond Future	9.00	Put			15.84000	0.01584	8,090	11.80	0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Call			7,368.35000	7.36835	7,879,560	12.02	0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Put			2.19000	0.00219	0,960	12.02	0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Call			7,440.17000	7.44017	7,951,470	12.03	0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Put			2.01000	0.00201	0,870	12.03	0.00	0	0
R209 On 05/02/2015 Bond Future	9.26	Call			7,511.89000	7.51189	8,023,280	12.04	0.00	0	0
R209 On 05/02/2015 Bond Future	9.26	Put			1.84000	0.00184	0,790	12.04	0.00	0	0
R209 On 07/05/2015 Bond Future	8.99	Put			559.32000	0.55932	469,710	12.71	0.00	0	0
R209 On 07/05/2015 Bond Future	9.00	Call			5,760.35000	5.76035	6,192,230	12.72	0.00	0	0
R209 On 07/05/2015 Bond Future	9.00	Put			545.96000	0.54596	458,090	12.72	0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Call			5,821.83000	5.82183	6,255,410	12.73	0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Put			532.88000	0.53288	446,710	12.73	0.00	0	0
R209 On 07/05/2015 Bond Future	8.99	Call			5,699.04000	5.69904	6,129,180	12.71	0.00	0	0
R209 On 06/08/2015 Bond Future	9.90	Call			11,419.76000	11.41976	11,913,510	13.25	0.00	0	0
R209 On 06/08/2015 Bond Future	9.90	Put			243.66000	0.24366	209,040	13.25	0.00	0	2,914
R209 On 06/08/2015 Bond Future	8.99	Call			6,099.64000	6.09964	6,495,190	12.90	0.00	0	0
R209 On 06/08/2015 Bond Future	8.99	Put			1,260.10000	1.26010	1,127,280	12.90	0.00	0	0
R209 On 06/08/2015 Bond Future	9.00	Call			6,154.55000	6.15455	6,551,710	12.91	0.00	0	0
R209 On 06/08/2015 Bond Future	9.00	Put			1,240.52000	1.24052	1,109,310	12.91	0.00	0	0
R209 On 06/08/2015 Bond Future	9.01	Call			6,209.62000	6.20962	6,608,360	12.92	0.00	0	0
R209 On 06/08/2015 Bond Future	9.01	Put			1,221.21000	1.22121	1,091,580	12.92	0.00	0	0
<b>Total R209 Option</b>									<b>0.00</b>	<b>0</b>	<b>2,914</b>
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	<b>32,812</b>
R210 On 05/02/2015 Bond Future			177.25827	177.25827	177.26993	177.26993			0.00	0	628
R210 On 07/05/2015 Bond Future			177.99986	177.99986	178.01380	178.01380			0.00	0	0
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	<b>628</b>
R210 On 05/02/2015 Bond Future	175.01	Call			2,259.93000	2.25993	2,248,270		0.00	0	0
R210 On 05/02/2015 Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 05/02/2015 Bond Future	174.99	Call			2,279.93000	2.27993	2,268,270		0.00	0	0
R210 On 05/02/2015 Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 05/02/2015 Bond Future	175.00	Call			2,269.93000	2.26993	2,258,270		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	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 07/05/2015 Bond Future	177.00	Call			1,013.80000	1.01380	999,860		0.00	0	0
R210 On 07/05/2015 Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 07/05/2015 Bond Future	177.01	Call			1,003.80000	1.00380	989,860		0.00	0	0
R210 On 07/05/2015 Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 07/05/2015 Bond Future	176.99	Call			1,023.80000	1.02380	1,009,860		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R210 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>628</b>
R211 On 05/02/2015 Bond Future			131.15119	131.15119	131.24045	131.24045			0.00	0	1,120
R211 On 07/05/2015 Bond Future			133.23540	133.23540	133.32759	133.32759			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	132.99	Put			1,749.55000	1.74955	1,838,810		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 05/02/2015 Bond Future	133.00	Put			1,759.55000	1.75955	1,848,810		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			1,769.55000	1.76955	1,858,810		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 07/05/2015 Bond Future	135.00	Put			1,672.41000	1.67241	1,764,600		0.00	0	0
R211 On 07/05/2015 Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/05/2015 Bond Future	135.01	Put			1,682.41000	1.68241	1,774,600		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			1,662.41000	1.66241	1,754,600		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			136.80530	136.80530	136.28716	136.28716			1,292,810,085.00	9,450	5,650
R212 On 07/05/2015 Bond Future			138.97942	138.97942	138.45459	138.45459			0.00	0	0
<b>Total R212 Future</b>									<b>1,292,810,085.00</b>	<b>9,450</b>	<b>5,650</b>
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			1,712.84000	1.71284	1,194,700		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			1,722.84000	1.72284	1,204,700		0.00	0	0
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			1,702.84000	1.70284	1,184,700		0.00	0	0
R212 On 07/05/2015 Bond Future	141.01	Put			2,555.41000	2.55541	2,030,580		0.00	0	0
R212 On 07/05/2015 Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 07/05/2015 Bond Future	140.99	Put			2,535.41000	2.53541	2,010,580		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			2,545.41000	2.54541	2,020,580		0.00	0	0
R212 On 07/05/2015 Bond Future	141.01	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>1,292,810,085.00</b>	<b>9,450</b>	<b>5,650</b>
R213 On 05/02/2015 Bond Future			8.10703	93.30435	8.16816	92.80111		9.70	0.00	0	23,708
R213 On 07/05/2015 Bond Future			8.15238	91.23537	8.21516	90.72501		10.55	0.00	0	0
R213 On 06/08/2015 Bond Future			8.18635	92.80159	8.25090	92.28289		10.68	0.00	0	0

Contract Details				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>23,708</b>
R213	On	05/02/2015	Bond Future	9.24	Call			8,211.42000	8.21142	8,714,280	10.50	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			0.63000	0.00063	0,250	10.50	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			8,282.80000	8.28280	8,785,700	10.51	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			0.57000	0.00057	0,230	10.51	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			8,354.09000	8.35409	8,857,020	10.51	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			0.51000	0.00051	0,200	10.51	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,840.31000	4.84031	5,239,130	10.85	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			729.65000	0.72965	618,110	10.85	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,899.09000	4.89909	5,299,960	10.86	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			712.73000	0.71273	603,240	10.86	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,958.11000	4.95811	5,360,990	10.87	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			696.15000	0.69615	588,670	10.87	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			4,034.21000	4.03421	4,353,060	10.82	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,149.24000	2.14924	1,949,390	10.82	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,081.22000	4.08122	4,402,110	10.83	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,118.64000	2.11864	1,920,830	10.83	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,128.48000	4.12848	4,451,390	10.84	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,088.39000	2.08839	1,892,600	10.84	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>23,708</b>
R214	On	05/02/2015	Bond Future			8.31560	83.70170	8.37663	83.15973		12.01	0.00	0	14,311
R214	On	07/05/2015	Bond Future			8.35769	81.73404	8.42016	81.18436		13.11	0.00	0	0
R214	On	06/08/2015	Bond Future			8.39030	83.13719	8.45431	82.57834		13.32	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,311</b>
R214	On	05/02/2015	Bond Future	9.49	Call			8,932.36000	8.93236	9,473,890	12.96	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			0.74000	0.00074	0,300	12.96	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			9,004.97000	9.00497	9,546,530	12.97	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			0.68000	0.00068	0,270	12.97	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			9,077.45000	9.07745	9,619,060	12.97	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			0.61000	0.00061	0,250	12.97	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			509.60000	0.50960	426,870	13.60	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			6,452.28000	6.45228	6,915,940	13.58	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			534.59000	0.53459	448,570	13.58	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			6,516.76000	6.51676	6,982,080	13.59	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			521.96000	0.52196	437,600	13.59	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			6,581.38000	6.58138	7,048,330	13.60	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,727.93000	4.72793	5,083,480	13.50	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,226.16000	2.22616	2,022,860	13.50	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,779.00000	4.77900	5,136,620	13.51	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 06/08/2015 Bond Future	8.76	Put			2,194.85000	2.19485	1,993,620	13.51	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Call			4,677.08000	4.67708	5,030,560	13.49	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			2,257.82000	2.25782	2,052,450	13.49	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>14,311</b>
<b>Total for Bond</b>									<b>3,933,270,584.94</b>	<b>30,839</b>	<b>423,843</b>
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR03/R157 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>
R202 On 07/12/2033 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 R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 05/02/2015 GOVI			491.61400	491.61400	489.38100	489.38100				0.00	0	442
GOVI On 07/05/2015 GOVI			499.38600	499.38600	497.12200	497.12200				0.00	0	131
GOVI On 06/08/2015 GOVI			507.86600	507.86600	505.56600	505.56600				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>573</b>
GOVI On 05/02/2015 GOVI	459.99	Call			293,910.00000	29.39100	316,240,000			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			293,810.00000	29.38100	316,140,000			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			293,710.00000	29.37100	316,040,000			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	449.99	Call			471,320.00000	47.13200	493,960,000			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			471,220.00000	47.12200	493,860,000			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			471,120.00000	47.11200	493,760,000			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 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/08/2015 GOVI	500.00	Call			55,660.00000	5.56600	78,660,000		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			55,560.00000	5.55600	78,560,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			55,760.00000	5.57600	78,760,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>573</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>573</b>
AL12 On 05/02/2015 Index Future			552.99300	552.99300	549.74800	549.74800			0.00	0	0
AL12 On 07/05/2015 Index Future			561.73500	561.73500	558.44500	558.44500			0.00	0	0
<b>Total AL12 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL37 On 05/02/2015 Index Future			453.90300	453.90300	452.21100	452.21100			0.00	0	116
AL37 On 07/05/2015 Index Future			461.07800	461.07800	459.36400	459.36400			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			541.96200	541.96200	539.00700	539.00700			0.00	0	3
AL7T On 07/05/2015 Index Future			550.53000	550.53000	547.53400	547.53400			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			494.49400	494.49400	492.16800	492.16800			0.00	0	774
ALBI On 07/05/2015 Index Future			502.31100	502.31100	499.95400	499.95400			0.00	0	0
ALBI On 06/08/2015 Index Future			510.84200	510.84200	508.44500	508.44500			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>774</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>774</b>
IGOV On 05/02/2015 Index Future			224.55500	224.55500	224.49300	224.49300			0.00	0	1,093
IGOV On 07/05/2015 Index Future			228.12400	228.12400	228.06200	228.06200			0.00	0	81
IGOV On 06/08/2015 Index Future			232.01500	232.01500	231.95400	231.95400			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,174</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,174</b>
ILBI On 05/02/2015 Index Future			608.27900	608.27900	608.10700	608.10700			0.00	0	157
ILBI On 07/05/2015 Index Future			618.14300	618.14300	617.97100	617.97100			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>2,224</b>
JIBAR f On 21/01/2015 Jibar Future			6.15000	93.85000	6.18000	93.82000			0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.22000	93.78000	6.22000	93.78000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.26000	93.74000	6.32000	93.68000			0.00	0	2,850

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 15/04/2015		Jibar Future	6.39000	93.61000	6.39000	93.61000			0.00	0	0
JIBAR F On 20/05/2015		Jibar Future	6.43000	93.57000	6.47000	93.53000			0.00	0	0
JIBAR F On 17/06/2015		Jibar Future	6.51000	93.49000	6.54000	93.46000			0.00	0	5,000
JIBAR F On 16/09/2015		Jibar Future	6.67000	93.33000	6.74000	93.26000			0.00	0	0
JIBAR F On 15/12/2015		Jibar Future	6.88000	93.12000	6.97000	93.03000			0.00	0	0
JIBAR F On 16/03/2016		Jibar Future	7.02000	92.98000	7.15000	92.85000			0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.16000	92.84000	7.30000	92.70000			0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.28000	92.72000	7.44000	92.56000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total for Derivatives :</b>									<b>3,933,270,584.94</b>	<b>30,839</b>	<b>434,490</b>
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	100.25663			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	6.78500	102.63372	6.78500	102.61505			0.00	0	0
<b>Total AA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	100.38805			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	8.11000	106.92243	8.11000	106.89895			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	99.94197			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	8.74500	105.85172	8.74500	105.82684			0.00	0	60,000,000
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
AB01/R On 24/11/2020		Spot Bond	10.00000	104.62400	10.00000	104.59600			0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022		Spot Bond		100.00000	0.00000	101.07162			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.16122				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			8.97500	99.02091	8.97500	98.99690				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	10.74952	100.00000	10.72348				0.00	0	0
<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	101.58713	10.84000	101.55752				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			6.90500	102.63264	6.90500	102.61349				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	102.09493				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			8.43500	105.78216	8.43500	105.75802				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>
ABC12: On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			2.37000	125.53476	2.37000	271.55830				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.18268				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	101.02597				0.00	0	0
<b>Total ABFN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.53523				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.55635			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.57029			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.87620			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	99.84751			0.00	0	0
<b>Total ABFN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	99.51787			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>
ABN03U On 12/03/2015 Spot Bond			100.00000	87.63128	100.00000	87.42460			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			2.11000	172.91712	2.11000	172.89712			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	163.39040	2.76000	163.36870			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	174.26007	2.17000	174.23960			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	186.29121	1.82000	186.27113			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			7.63125	79.94380	7.63125	79.92770			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			7.63125	79.94380	7.63125	79.92770			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	96.16000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.45177				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	95.33000				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	94.40000				0.00	0	0
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	93.74000				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	92.33000				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	91.72000				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	100.13812				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	99.98135				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	91.37000				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>
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	90.66000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	90.87000			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	90.11000			0.00	0	0
<b>Total ABN54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.27685			0.00	0	0
<b>Total ABN55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN56 On 15/09/2015 Spot Bond			7.07500	108.57323	7.07500	108.55237			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	99.91886			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	88.76000			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	88.20000			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			2.68000	94.94583	2.68000	108.93308			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			2.39500	103.05809	2.39500	162.44300			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			2.29000	118.06290	2.29000	216.25916			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	86.85000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN67 On 28/02/2023 Spot Bond			9.10000	95.23638	9.10000	95.21297				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	98.52000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	101.90000				0.00	0	0
<b>Total ABN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.53916				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	94.21000				0.00	0	0
<b>Total ABN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	101.45000				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	106.74442	9.63000	106.71685				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	97.70000				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			9.10500	110.67876	9.10500	110.65170				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			8.45000	93.84338	8.45000	93.82205			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	106.19000			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	112.49000			0.00	0	0
<b>Total ABN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.20000	109.95186	9.20000	109.92470			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	89.14000			0.00	0	0
<b>Total ABN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.69558			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.60462			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			7.78500	108.99207	7.78500	108.96908		93,420,000,000.00		12,000,000	1,586,000,000
<b>Total ABS10 SPOT</b>								<b>93,420,000,000.00</b>		<b>12,000,000</b>	<b>1,586,000,000</b>
<b>Total For ABS10</b>								<b>93,420,000,000.00</b>		<b>12,000,000</b>	<b>1,586,000,000</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
ABS11 On 09/04/2021 Spot Bond			8.45500	107.11406	8.45500	107.08968			0.00	0	500,000,000
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABS5 On 01/05/2015 Spot Bond			6.94500	102.05286	6.94500	102.03383			0.00	0	0
<b>Total ABS5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			8.53500	99.53144	8.53500	99.50858		75,108,000,000.00		8,800,000	744,400,000
<b>Total ABS6 SPOT</b>								<b>75,108,000,000.00</b>		<b>8,800,000</b>	<b>744,400,000</b>
<b>Total For ABS6</b>								<b>75,108,000,000.00</b>		<b>8,800,000</b>	<b>744,400,000</b>
ABS7 On 11/09/2026 Spot Bond			9.30000	99.47963	9.30000	99.45465			0.00	0	1,480,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,480,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>1,480,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.36000	105.25689	7.36000	105.23587			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			2.18000	217.33592	2.18000	275.33222			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			1.74000	127.95494	1.74000	130.79505			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			2.22000	130.48536	2.22000	133.09070			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	0.00630	100.00000	0.00628			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	84.56292	100.00000	84.36986			0.00	0	0
<b>Total ACL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02E On 15/09/2015 Spot Bond			11.23500	105.85444	11.23500	105.82248			0.00	0	0
<b>Total ACL028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	101.46706			0.00	0	0
<b>Total ACL029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL02L On 20/03/2018 Spot Bond			100.00000	5.83462	100.00000	5.82017			0.00	0	0
<b>Total ACL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	101.50298			0.00	0	0
<b>Total ACL033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	102.01221			0.00	0	0
<b>Total ACL036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03L On 20/03/2016 Spot Bond			100.00000	34.77704	100.00000	34.69092			0.00	0	0
<b>Total ACL03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04Z On 20/08/2015 Spot Bond				100.00000	0.00000	101.43112			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	67.45504	11.00000	67.43576			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	34.77704	100.00000	34.69092			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>
ACL07C 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>
ACL07Z 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>
ACL07E On 20/09/2015 Spot Bond				100.00000	0.00000	100.49720			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	100.54416			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL07ε On 20/09/2015 Spot Bond				100.00000	0.00000	100.47624				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>
ACL08ϰ On 20/09/2015 Spot Bond				100.00000	0.00000	100.49041				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	100.49663				0.00	0	0
<b>Total ACL081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.88997				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	103.88997				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	103.91251				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>
ACL08ε On 30/07/2017 Spot Bond				100.00000	0.00000	103.91251				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	103.86742				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>
ACL08ε On 20/12/2015 Spot Bond				100.00000	0.00000	93.61842				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>
ACL08ε On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.31189				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>
ACL09ε On 20/12/2018 Spot Bond				100.00000	0.00000	100.48194				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL09ϵ On 20/06/2020 Spot Bond				100.00000	0.00000	100.49586				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.50147				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>
ACL09ϵ On 20/12/2025 Spot Bond				100.00000	0.00000	100.49016				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10ϵ On 20/12/2017 Spot Bond				100.00000	0.00000	100.46493				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>
ACL10ϵ On 20/12/2019 Spot Bond			8.93500	104.70077	8.93500	104.84721				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>
ACL11ϵ On 26/01/2021 Spot Bond				100.00000	0.00000	101.75988				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>
ACL12ϵ On 26/01/2021 Spot Bond				100.00000	0.00000	102.40934				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>
ACL12ϵ 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>
ACL12ϵ On 20/09/2016 Spot Bond				100.00000	0.00000	87.62356				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	181.57069				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>
ACL12ϵ On 20/09/2021 Spot Bond				100.00000	0.00000	181.63065				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>
ACL12ϵ On 20/09/2021 Spot Bond				100.00000	0.00000	100.47616				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.47166				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.90713				0.00	0	0
<b>Total ACL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.47140				0.00	0	0
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	104.43674				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	104.31707				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 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.14411				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.71133				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.47788				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	101.54323				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.42366				0.00	0	0
<b>Total ACL153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.41398				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL15€ On 20/03/2015 Spot Bond				100.00000	0.00000	100.43276				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>
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	100.46788				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	100.44802				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15€ On 20/03/2015 Spot Bond				100.00000	0.00000	100.42536				0.00	0	0
<b>Total ACL158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL15€ On 20/03/2015 Spot Bond				100.00000	0.00000	100.43162				0.00	0	0
<b>Total ACL159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	103.22024	10.23000	103.19179				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.43769				0.00	0	0
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.42821				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>
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	115.89049				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.05000	103.32397	9.05000	103.29884				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.46611				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>
ACL16€ On 20/06/2017 Spot Bond			1.75000	116.67698	1.75000	116.74615				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.52163			0.00	0	0
<b>Total ACL170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.43200			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	100.44988			0.00	0	0
<b>Total ACL173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.46384			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	100.43591			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	100.72611			0.00	0	0
<b>Total ACL180 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.90390			0.00	0	0
<b>Total ACL181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.07174			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	100.43087			0.00	0	0
<b>Total ACL183 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.47219			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	100.46106			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	100.45612			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.48005			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	100.48740			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	100.79586			0.00	0	0
<b>Total ACL191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.02282			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>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.48918			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>
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.48918			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>
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.50845			0.00	0	0
<b>Total ACL195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.45268			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>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.51711			0.00	0	0
<b>Total ACL197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.39242			0.00	0	0
<b>Total ACL198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.50845			0.00	0	0
<b>Total ACL199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	95.69181			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.49882			0.00	0	0
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.48617			0.00	0	0
<b>Total ACL202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	131.41230			0.00	0	0
<b>Total ACL203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	132.35111			0.00	0	0
<b>Total ACL204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.42472			0.00	0	0
<b>Total ACL205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.42080			0.00	0	0
<b>Total ACL208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.03514			0.00	0	0
<b>Total ACL210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.43144			0.00	0	0
<b>Total ACL212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.44512			0.00	0	0
<b>Total ACL213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.44988			0.00	0	0
<b>Total ACL214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.42528			0.00	0	0
<b>Total ACL215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.42472			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.47109				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.79468				0.00	0	310,000,000
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.67200				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.62325				0.00	0	30,000,000
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.09569				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	100.84854				0.00	0	0
<b>Total ADCP09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	100.92416				0.00	0	0
<b>Total ADCP10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01U On 18/11/2016 Spot Bond			100.00000	24.02252	100.00000	23.96433				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	12.89672	100.00000	12.86478				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 21/11/2015 Spot Bond				100.00000	0.00000	101.04520				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.74927				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.92164				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	102.15144				0.00	0	0
<b>Total AHF2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.70307				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			7.57000	100.37358	7.57000	100.35310				0.00	0	0
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	102.18707				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	102.54239				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			8.42000	103.37723	8.42000	103.35368		62,308,000,000.00		7,400,000	2,893,700,000	
<b>Total AIR01 SPOT</b>								<b>62,308,000,000.00</b>		<b>7,400,000</b>	<b>2,893,700,000</b>	
<b>Total For AIR01</b>								<b>62,308,000,000.00</b>		<b>7,400,000</b>	<b>2,893,700,000</b>	
AIR02 On 30/04/2023 Spot Bond			9.20000	116.54713	9.20000	116.51833		0.00		0	40,000,000	
<b>Total AIR02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>40,000,000</b>	
<b>Total For AIR02</b>								<b>0.00</b>		<b>0</b>	<b>40,000,000</b>	
AIR03 On 09/03/2016 Spot Bond			7.05000	107.90570	7.05000	107.88506		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			8.84000	103.70810	8.84000	103.68332		0.00		0	0	
<b>Total AIR04 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For AIR04</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
AIR04U On 26/10/2029 Spot Bond			100.00000	13.82089	100.00000	13.79013		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			9.55000	104.81076	9.55000	104.78375		0.00		0	0	
<b>Total AIR05 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For AIR05</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			2.64500	166.83935	2.64500	166.81761		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANG01: On 09/12/2016 Spot Bond				100.00000	0.00000	100.79187				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 06/06/2015 Spot Bond				100.00000	0.00000	100.67051				0.00	0	0
<b>Total ANG012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01: On 05/06/2015 Spot Bond			100.00000	71.85039	100.00000	71.70923				0.00	0	0
<b>Total ANG013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.30440				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	92.52511				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>
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	100.53205				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	101.25695				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	100.43514				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.44801			0.00	0	0
<b>Total ASN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.43932			0.00	0	0
<b>Total ASN012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.84260			0.00	0	0
<b>Total ASN013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.48000			0.00	0	0
<b>Total ASN015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	94.88000			0.00	0	0
<b>Total ASN016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	102.79880			0.00	0	0
<b>Total ASN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	96.41412			0.00	0	0
<b>Total ASN020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			2.54000	131.12426	2.54000	297.93043			0.00	0	0
<b>Total ASN022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	94.25933			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>
ASN02: 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>
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	109.46522			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02 On 20/06/2019 Spot Bond				100.00000	0.00000	98.95547			0.00	0	0
<b>Total ASN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 14/08/2017 Spot Bond				100.00000	0.00000	100.13999			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>
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	91.66892			0.00	0	0
<b>Total ASN032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.47065			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	101.38505			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			2.55500	164.39577	2.55500	208.26279			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	0.00000	100.00000			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	27.73732	100.00000	27.67559			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	16.82148	100.00000	16.77982			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	16.91850	100.00000	16.87661			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	16.48193	100.00000	16.44112			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	100.61324			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.39110				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.25187				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			8.52000	106.77842	8.52000	106.75395				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>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.57391				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.76563				0.00	0	0
<b>Total BAW15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.32105				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.04200				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			9.02500	103.41091	9.02500	103.38584				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			7.31500	106.26573	7.31500	106.24476				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	40.76179	100.00000	40.66304				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	102.90779				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			8.38500	106.49710	8.38500	106.47307				0.00	0	0
<b>Total BAW8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA01 On 31/03/2016 Spot Bond			10.83810	102.37093	10.83810	101.58429				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>
BAYA04 On 30/09/2015 Spot Bond			10.95495	100.76566	10.95495	100.59860				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			10.97069	100.73356	10.97069	100.58701				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	100.35720				0.00	0	0
<b>Total BAYA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA07 On 31/12/2015 Spot Bond			10.98722	100.65811	10.98722	100.56769				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			11.50783	101.04702	11.50783	101.05895				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	100.36528				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	100.36528				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	100.36535				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			11.08810	100.29959	11.08810	100.30093				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			11.04973	101.57512	11.04973	100.67126				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			10.95495	100.76566	10.95495	100.59860				0.00	0	0
<b>Total BAYA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On 30/06/2016 Spot Bond			10.90444	101.11392	10.90444	100.87676			0.00	0	0
<b>Total BAYA15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.05873	97.08155	10.05873	100.63365			0.00	0	0
<b>Total BAYA16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.34756			0.00	0	0
<b>Total BAYA17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.33999			0.00	0	0
<b>Total BAYA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.33999			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>
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BAYA22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			9.86227	101.64984	9.86227	101.16313			0.00	0	0
<b>Total BAYA23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			11.16000	100.26013	11.16000	100.21613			0.00	0	0
<b>Total BAYA24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.33055			0.00	0	0
<b>Total BAYA25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			11.08500	74.32360	11.08500	98.34302			0.00	0	0
<b>Total BAYA26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			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>
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	100.31706			0.00	0	0
<b>Total BAYA29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA30 On 31/12/2015 Spot Bond			9.28000	93.66065	9.28000	100.30627				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	100.33527				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			10.92000	72.96786	10.92000	98.19845				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	100.32583				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	100.33370				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	100.33370				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	99.88990				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	100.32204				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>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.34086				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>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.34086				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	100.32268				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.32993				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	100.34095				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	100.25099				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	100.26876				0.00	0	0
<b>Total BAYA47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/03/2016 Spot Bond			13.83810	102.43655	13.83810	101.66661				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			14.96705	101.13048	14.96705	101.15683				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			13.84645	101.22713	13.84645	100.89323				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	100.43528				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	100.43528				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	100.43528				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	100.45077				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	100.38075				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1 On 31/12/2016 Spot Bond			100.00000	25.62487	100.00000	25.57625			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>
BAYD1 On 30/06/2035 Spot Bond			100.00000	19.30223	100.00000	19.25443			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>
BAYD2 On 30/06/2035 Spot Bond			100.00000	17.56720	100.00000	17.52369			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>
BAYD3 On 30/06/2035 Spot Bond			100.00000	10.84395	100.00000	10.81710			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>
BAYD4 On 30/06/2035 Spot Bond			100.00000	10.84787	100.00000	10.82072			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>
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.11085	100.00000	13.07838			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>
BAYD6 On 30/06/2035 Spot Bond			100.00000	11.36033	100.00000	11.33219			0.00	0	0
<b>Total BAYD6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	99.88794			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	99.83567			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	100.00825			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	100.01370			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	8.19288	100.00000	8.17259			0.00	0	0
<b>Total BCP3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP4U On 30/06/2019 Spot Bond			100.00000	8.19288	100.00000	8.17259			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>
BCP88I On 23/01/2015 Spot Bond			100.00000	97.33333	100.00000	97.07447			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	90.79602	100.00000	90.57072			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>
BCP90I On 05/03/2015 Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0
<b>Total BCP90U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP90U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.08000	103.28477	2.08000	179.54734			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			7.72000	101.64062	7.72000	164.05463			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			7.72000	102.96195	7.72000	164.33209			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			8.10500	102.04119	8.10500	102.01893			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	100.00000			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			7.52000	100.98360	7.52000	100.96301			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>
BG22A1 On 21/07/2016 Spot Bond			100.00000		0.00000	102.56597			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>
BG22A2 On 21/07/2016 Spot Bond			100.00000		0.00000	101.71820			0.00	0	0
<b>Total BG22A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.75225				0.00	0	0
<b>Total BG22A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.86573				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.97921				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	102.29662				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>
BG22YI On 21/07/2016 Spot Bond			100.00000	25.71064	100.00000	25.64836				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	101.54412				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	101.57441				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.58450				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.70562				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.86705				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	25.15548	100.00000	25.09454				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32YI On 30/10/2016 Spot Bond			100.00000	25.15548	100.00000	25.09454				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.59572				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.60707				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			7.93500	104.59064	7.93500	104.56815				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.64111				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.70146				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	14.42236	100.00000	14.38665				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	14.42236	100.00000	14.38665				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	101.41738				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			10.68500	102.51669	10.68500	102.04712				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>
BGR01 On 17/12/2015 Spot Bond			100.00000	56.44628	100.00000	56.33919				0.00	0	0
<b>Total BGR01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR01U</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
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.86783				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.89292				0.00	0	200,000,000
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BID06 On 30/06/2019 Spot Bond			8.23000	70.48662	8.23000	102.60653				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	99.55577				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	98.83120				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	97.47224				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	100.94928				0.00	0	0
<b>Total BLG1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	101.09748				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	100.93587				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	100.98216				0.00	0	0
<b>Total BLG1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.06621				0.00	0	0
<b>Total BLG1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.41525				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	101.99786			0.00	0	0
<b>Total BLG1F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11U On 19/06/2015 Spot Bond			100.00000	86.25536	100.00000	86.05289			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	101.84853			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	101.90117			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	98.81381			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>
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	99.72527			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	94.62887			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	99.82810			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	99.72502			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	99.63920			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>
BTC009 On 23/02/2015 Spot Bond				100.00000	0.00000	99.26785			0.00	0	0
<b>Total BTC009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	94.03372			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC011 On 18/02/2015 Spot Bond				100.00000	0.00000	99.36243			0.00	0	0
<b>Total BTC011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC012 On 26/02/2015 Spot Bond				100.00000	0.00000	99.22316			0.00	0	0
<b>Total BTC012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC013 On 19/05/2015 Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0
<b>Total BTC013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC014 On 09/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BTC014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC015 On 13/03/2015 Spot Bond				100.00000	0.00000	98.95547			0.00	0	0
<b>Total BTC015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC016 On 16/03/2015 Spot Bond				100.00000	0.00000	98.91647			0.00	0	0
<b>Total BTC016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC017 On 19/03/2015 Spot Bond				100.00000	0.00000	98.85654			0.00	0	0
<b>Total BTC017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC018 On 27/03/2015 Spot Bond				100.00000	0.00000	98.70789			0.00	0	0
<b>Total BTC018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC019 On 08/04/2015 Spot Bond			100.00000	81.11111	100.00000	80.93126		100,000,000,000,000.00	21,000,000,000	10,500,000,000	
<b>Total BTC019 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>21,000,000,000</b>	<b>10,500,000,000</b>	
<b>Total For BTC019</b>								<b>10,000,000,000,000.00</b>	<b>21,000,000,000</b>	<b>10,500,000,000</b>	
BUS01U On 30/09/2016 Spot Bond			100.00000	25.53530	100.00000	25.47206			0.00	0	0
<b>Total BUS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.52931			0.00	0	0
<b>Total BWZJ17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.17203			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL08 On 02/11/2016 Spot Bond			9.08500	110.92983	9.08500	110.90261				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	107.41770				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			8.98500	103.80994	8.98500	103.78474				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			12.12000	101.69821	12.12000	101.66515				0.00	0	700,000,000
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.43484				0.00	2,200,000,000	3,130,000,000
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>3,130,000,000</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>3,130,000,000</b>
CBL14 On 01/02/2019 Spot Bond			12.02000	103.68949	12.02000	103.65661				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.24534				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			8.97500	102.40240	8.97500	102.37757				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	99.62138				0.00	200,000,000	200,000,000
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
CBL18 On 23/08/2019 Spot Bond			12.02000	100.94526	12.02000	100.91324				0.00	0	430,000,000
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	102.05133				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	98.91782				0.00	200,000,000	400,000,000
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,000</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.39639				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			9.77500	96.38577	9.77500	96.36036				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			9.57000	117.81968	9.57000	117.78943				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			9.85000	111.67074	9.85000	111.64125				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			8.73000	119.83323	8.73000	119.80495				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.08692				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			11.28500	104.36131	11.28500	104.32966				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	101.92218				0.00	0	0
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.73943				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>
CGR14 On 25/11/2020 Spot Bond			10.00000	105.69910	10.00000	105.67150				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.20299				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	91.76249				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	102.14950			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	99.57901			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	101.01746			0.00	0	0
<b>Total CIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.29293			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	100.30391			0.00	0	0
<b>Total CIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.31691			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>
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.96065			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN13( On 20/08/2015 Spot Bond				100.00000	0.00000	101.94060			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	102.04658			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	101.40506			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	100.47627			0.00	0	0
<b>Total CLN170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17( On 20/03/2016 Spot Bond				100.00000	0.00000	101.18103			0.00	0	0
<b>Total CLN179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18( On 01/07/2021 Spot Bond			10.11000	100.32747	10.11000	100.30014			0.00	0	0
<b>Total CLN184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18( On 06/07/2016 Spot Bond				100.00000	0.00000	100.12578			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>
CLN19( On 23/08/2016 Spot Bond			2.76000	122.17410	2.76000	122.15789			0.00	0	0
<b>Total CLN191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475			0.00	0	0
<b>Total CLN192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 29/08/2021 Spot Bond			3.14000	119.33799	3.14000	122.15826			0.00	0	0
<b>Total CLN193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 31/08/2016 Spot Bond			8.25000	103.06080	8.25000	103.03779			0.00	0	0
<b>Total CLN194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 13/09/2021 Spot Bond			2.92000	128.90200	2.92000	123.03586			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN19( On 13/09/2016 Spot Bond			2.40000	127.23873	2.40000	121.45002				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20( On 20/12/2016 Spot Bond				100.00000	0.00000	100.66498				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21( On 17/10/2016 Spot Bond			8.30000	102.39131	8.30000	102.36843				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21( On 20/10/2016 Spot Bond				100.00000	0.00000	99.82551				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/10/2016 Spot Bond				100.00000	0.00000	99.83590				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			8.35000	102.47211	8.35000	102.44908				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			8.35000	102.47211	8.35000	102.44908				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			8.40000	101.30415	8.40000	101.28125				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	100.48760				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	100.53628				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	99.87642				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 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</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
CLN23 On 17/01/2015 Spot Bond				100.00000	0.00000	99.87642				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 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	101.23195				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	100.00000				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	101.01869				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	101.08111				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	103.58899	9.35000	103.56327				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	103.58899	9.35000	103.56327				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	100.99783				0.00	0	0
<b>Total CLN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	101.00043				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>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				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>
CLN24 On 14/03/2015 Spot Bond				100.00000	0.00000	100.63234				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.38481				0.00	0	0
<b>Total CLN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.42232				0.00	0	0
<b>Total CLN251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.42430				0.00	0	0
<b>Total CLN252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.38481				0.00	0	0
<b>Total CLN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.38481				0.00	0	0
<b>Total CLN254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	100.40739				0.00	0	0
<b>Total CLN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	101.21240				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	100.82947				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	101.31345				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2017 Spot Bond				100.00000	0.00000	101.31345				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26( On 26/03/2017 Spot Bond				100.00000	0.00000	101.31345				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26( On 26/03/2017 Spot Bond				100.00000	0.00000	100.73063				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262 On 26/03/2019 Spot Bond			8.85000	105.63623	8.85000	105.61096			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>
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	102.43426			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>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.55277			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>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80314			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>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80055			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>
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.85108			0.00	0	0
<b>Total CLN274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.02846			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>
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.19323			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>
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02605			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>
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	101.89969			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>
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.73821			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>
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	100.60148			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	100.42339				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>
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.43031				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>
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.74417				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>
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.39024				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>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.56893				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>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.35169				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.65979				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 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.14362				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>
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.34792				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>
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.20288				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>
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.51988				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.16840			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>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.32093			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>
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.31543			0.00	0	0
<b>Total CLN299 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	134.93012			0.00	0	0
<b>Total CLN300 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN300</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.79456			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>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	134.72647			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>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	134.44446			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>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	134.44446			0.00	0	0
<b>Total CLN304 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	134.74945			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	132.37392			0.00	0	0
<b>Total CLN310 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	133.14521			0.00	0	0
<b>Total CLN311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.40920			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			10.38000	97.12454	10.38000	97.09739			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			10.90000	98.72036	10.90000	98.69143			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	100.30170			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	100.51513			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	101.37741			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	101.76245			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	101.76307			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	106.14639	8.80500	101.75280			0.00	0	0
<b>Total CLN321 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.45268			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>
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	101.77988			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>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	129.75704			0.00	0	0
<b>Total CLN324 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.47334			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>
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.48171			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.51402				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>
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.49899				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>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	100.69105				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>
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	77.42887				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>
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.54428				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>
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.30170				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN336 On 20/09/2015 Spot Bond				100.00000	0.00000	117.15196				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>
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	117.31994				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>
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.71250				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>
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.59560				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>
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.30342				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>
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68682				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	100.56666				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	100.43658				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	100.49843				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34: On 28/07/2017 Spot Bond				100.00000	0.00000	101.69596				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34: On 10/02/2016 Spot Bond				100.00000	0.00000	101.36688				0.00	0	0
<b>Total CLN347 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34: On 30/06/2017 Spot Bond				100.00000	0.00000	100.29483				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35: On 28/10/2018 Spot Bond				100.00000	0.00000	101.60652				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	102.89444				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	103.64354				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	101.60358				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	101.70642				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN36( On 20/03/2019 Spot Bond				100.00000	0.00000	100.41240				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	102.22024	10.55000	103.17342				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			9.56000	108.18812	9.56000	109.14460				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	102.44713				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	101.70845				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			11.70000	109.82982	11.70000	110.99524				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	101.83324				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>
CLN36( On 06/08/2023 Spot Bond			11.73000	110.77043	11.73000	110.59900				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>
CLN36( On 26/07/2022 Spot Bond			10.16000	109.95991	10.16000	109.81195				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>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	101.83324				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>
CLN37( On 26/07/2022 Spot Bond				100.00000	0.00000	101.79061				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>
CLN37( On 20/03/2024 Spot Bond				100.00000	0.00000	100.52587				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.45521				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>
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.46484				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>
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.46498				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>
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.31440				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>
CLN376 On 20/03/2021 Spot Bond			9.07500	106.85920	9.07500	106.72828				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	103.04622				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.50009				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.55000	103.32003	10.55000	103.29070				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond			11.00000	103.46028	11.00000	100.74489				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>
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	99.82970				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>
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.50845				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>
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	99.80352				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			11.49000	106.91947	11.49000	106.75461			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>
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.55736			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>
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	94.68837			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>
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.92171			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>
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.49608			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>
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN389 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.21189			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>
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.42806			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>
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.43031			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>
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	87.60155			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>
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.45547			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	40.10476	7.01000	40.71405			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	172.66443			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			8.10500	102.04119	8.10500	145.74175			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			7.72000	37.22689	7.72000	164.05463			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			7.72000	37.66174	7.72000	164.33209			0.00	0	0
<b>Total CLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	94.62008			0.00	0	0
<b>Total CLNF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	94.57408			0.00	0	0
<b>Total CLNF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.00017			0.00	0	0
<b>Total CLNF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.00017			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>
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	100.49323			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>
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.46153			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>
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.46781			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			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>
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.46106			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>
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	101.76245			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>
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.41968			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>
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.45363			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>
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.45079			0.00	0	0
<b>Total CLNF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	94.81234			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	101.13875			0.00	0	0
<b>Total COH001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	99.93292			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	108.52104	8.87000	106.79850			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			8.33500	102.87958	8.33500	102.85651		28,339,000,000.00		3,400,000	811,700,000
<b>Total COJ04 SPOT</b>								<b>28,339,000,000.00</b>		<b>3,400,000</b>	<b>811,700,000</b>
<b>Total For COJ04</b>								<b>28,339,000,000.00</b>		<b>3,400,000</b>	<b>811,700,000</b>
COJ05 On 05/06/2023 Spot Bond			9.71500	115.35332	9.71500	115.32326		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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06 On 09/12/2015 Spot Bond			8.11500	103.33147	8.11500	103.30889			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			9.28500	110.22746	9.28500	110.19982			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			9.34000	106.14273	9.34000	106.11612			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			9.71000	99.18135	9.71000	99.15551			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			10.45000	101.05618	10.45000	101.02791			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			10.45000	93.94100	10.45000	93.91472			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.96834			0.00	0	0
<b>Total CPL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.88651			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	101.71207			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>
CPL01U On 12/12/2019 Spot Bond			100.00000	9.86439	100.00000	9.83996			0.00	0	0
<b>Total CPL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.98741			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	100.41678			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL022 On 23/04/2015 Spot Bond				100.00000	0.00000	101.55445				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>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.87602				0.00	0	0
<b>Total CPL024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL02U On 12/03/2020 Spot Bond			100.00000	9.40007	100.00000	9.37680				0.00	0	0
<b>Total CPL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL03L On 12/12/2018 Spot Bond			100.00000	11.99040	100.00000	11.96070				0.00	0	0
<b>Total CPL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.05000	100.02825	11.05000	101.55941				0.00	0	12,800,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	14.12912	100.00000	14.09414				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	5.98109	100.00000	5.96628				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	14.85705	100.00000	14.82026				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	101.49051				0.00	0	0
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			7.66000	100.07007	7.66000	100.04928				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/02/2015 Spot Bond			100.00000		0.00000	100.82801				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	100.68778				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.98306				0.00	0	0
<b>Total DENG55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT02L On 06/11/2015 Spot Bond			100.00000	64.65396	100.00000	64.49733				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	100.70740				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.06218				0.00	0	0
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	103.43007				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	103.05841				0.00	0	0
<b>Total DLTC07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	99.89839				0.00	0	0
<b>Total DOL002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.59449				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.86906				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>
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	100.68315				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>
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.51679				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	100.21135				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV2021 On 18/06/2021 Spot Bond			8.27500	104.34018	8.27500	104.31694			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			7.15000	111.60359	7.15000	111.58204			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			8.12000	109.50893	8.12000	109.48524		269,584,000,000.00		33,200,000	1,805,200,000
<b>Total DV22 SPOT</b>								<b>269,584,000,000.00</b>		<b>33,200,000</b>	<b>1,805,200,000</b>
<b>Total For DV22</b>								<b>269,584,000,000.00</b>		<b>33,200,000</b>	<b>1,805,200,000</b>
DV23 On 27/02/2023 Spot Bond			8.77000	110.79783	8.77000	110.77199		136,966,352,000.00		15,617,600	1,131,711,000
<b>Total DV23 SPOT</b>								<b>136,966,352,000.00</b>		<b>15,617,600</b>	<b>1,131,711,000</b>
<b>Total For DV23</b>								<b>136,966,352,000.00</b>		<b>15,617,600</b>	<b>1,131,711,000</b>
DV24 On 18/02/2024 Spot Bond			8.97000	108.29425	8.97000	108.26843		0.00		0	0
<b>Total DV24 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DV24</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			9.10000	111.89916	9.10000	111.87211		0.00		0	300,000,000
<b>Total DV29 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>300,000,000</b>
<b>Total For DV29</b>								<b>0.00</b>		<b>0</b>	<b>300,000,000</b>
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	100.35569		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>
DVC006 On 29/06/2015 Spot Bond				100.00000	0.00000	100.25434		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>
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.51094		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>
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	100.97884		0.00		0	0
<b>Total DVC008 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DVC008</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	100.55901		0.00		0	0
<b>Total DVC009 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DVC009</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	100.56733		0.00		0	0
<b>Total DVC010 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DVC010</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
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.14622				0.00	0	0
<b>Total DVF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.47037				0.00	0	0
<b>Total DVF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.69479				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			7.61000	132.31188	7.61000	132.28502				0.00	0	2,000,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.07371				0.00	0	0
<b>Total EDC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			2.29000	100.15829	2.29000	115.10583				0.00	0	0
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			1.20000	100.94577	1.20000	134.51161				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			2.03500	124.23495	2.03500	124.22079				0.00	0	0
<b>Total EL28 SPOT</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>
EL29 On 19/11/2029 Spot Bond			2.04500	111.65223	2.04500	111.63947				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL30 On 29/07/2030 Spot Bond			2.05500	112.62593	2.05500	112.61312				0.00	0	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			2.14000	103.15563	2.14000	103.14362				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			2.27000	100.51601	2.27000	115.51462				0.00	0	0
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.17500	110.75314	9.17500	110.72615				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			9.02500	111.52157	9.02500	111.49438				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			9.50000	105.26459	9.50000	105.23759				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			9.72500	97.23343	9.72500	98.84359				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			9.87500	108.56124	9.87500	106.20189				0.00	0	4,333,332,900
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.15711				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	95.39665				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	100.62746				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	101.42367				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.36883			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	101.02244			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	101.29594			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	101.46712			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	84.44036	100.00000	84.18292			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	98.98892	100.00000	98.73895			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			11.09500	101.25823	11.09500	101.22896			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	101.96214			0.00	0	0
<b>Total EQS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.68306			0.00	0	0
<b>Total EQS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.28855			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			9.50000	99.94983	9.50000	99.92435			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>
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	100.15421			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.98028				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	101.22288				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	101.29893				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 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total ERS12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.10743				0.00	0	0
<b>Total ERS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.15279				0.00	0	0
<b>Total ERS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.09836				0.00	0	0
<b>Total ERS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.13616				0.00	0	0
<b>Total ERS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.11648				0.00	0	0
<b>Total ERS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.10124				0.00	0	0
<b>Total ERS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS19</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
ES15 On 30/08/2015 Spot Bond			7.05000	103.30458	7.05000	103.28493			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			7.45000	107.27394	7.45000	107.25239		49,507,619,100,000.00	6,645,318,000	9,031,285,000	
<b>Total ES18 SPOT</b>								<b>19,507,619,100,000.00</b>	<b>6,645,318,000</b>	<b>9,031,285,000</b>	
<b>Total For ES18</b>								<b>19,507,619,100,000.00</b>	<b>6,645,318,000</b>	<b>9,031,285,000</b>	
ES23 On 25/01/2023 Spot Bond			8.14000	115.48005	8.14000	115.45501		272,663,138,000.00	33,496,700	5,429,380,700	
<b>Total ES23 SPOT</b>								<b>272,663,138,000.00</b>	<b>33,496,700</b>	<b>5,429,380,700</b>	
<b>Total For ES23</b>								<b>272,663,138,000.00</b>	<b>33,496,700</b>	<b>5,429,380,700</b>	
ES26 On 02/04/2026 Spot Bond			8.44500	97.94167	8.44500	97.91941		3,099,060,805,500.00	366,969,900	4,636,261,900	
<b>Total ES26 SPOT</b>								<b>3,099,060,805,500.00</b>	<b>366,969,900</b>	<b>4,636,261,900</b>	
<b>Total For ES26</b>								<b>3,099,060,805,500.00</b>	<b>366,969,900</b>	<b>4,636,261,900</b>	
ES33 On 15/09/2033 Spot Bond			9.11000	88.14448	9.17000	87.64931		27,952,525,473,000.00	3,068,334,300	138,740,235,100	
<b>Total ES33 SPOT</b>								<b>27,952,525,473,000.00</b>	<b>3,068,334,300</b>	<b>138,740,235,100</b>	
<b>Total For ES33</b>								<b>27,952,525,473,000.00</b>	<b>3,068,334,300</b>	<b>138,740,235,100</b>	
ES42 On 25/04/2042 Spot Bond			9.22000	94.70330	9.22000	94.67986		0.00	0	16,500,000,000	
<b>Total ES42 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>16,500,000,000</b>	
<b>Total For ES42</b>								<b>0.00</b>	<b>0</b>	<b>16,500,000,000</b>	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.15748		0.00	0	0	
<b>Total EXX01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EXX01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.19407		0.00	0	0	
<b>Total EXX02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EXX02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.04142		0.00	0	0	
<b>Total FIFB01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIFB01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	99.86332		0.00	0	0	
<b>Total FIFB02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIFB02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.30060		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	0.00000	101.11410		0.00	0	0	
<b>Total FIFB04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIFB04</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
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	102.37575			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	101.86003			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	0.00000	101.01177			0.00	0	0
<b>Total FIFC14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.79664			0.00	0	0
<b>Total FIFC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	12.21941	100.00000	12.18980			0.00	0	0
<b>Total FR002U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	11.89206	100.00000	11.86325			0.00	0	0
<b>Total FR003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.58047			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.21683			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.64851			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	100.69381			0.00	0	0
<b>Total FR2A4D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.02000	98.83521	9.02000	98.81126			0.00	0	0
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.61491			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.61484			0.00	0	0
<b>Total FRB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.71172			0.00	0	0
<b>Total FRB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.92166			0.00	0	660,000,000
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.93761			0.00	36,000,000	18,000,000
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>36,000,000</b>	<b>18,000,000</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>36,000,000</b>	<b>18,000,000</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.95315			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			9.77500	102.65794	9.77500	102.15624		312,800,000,000.00	0.00	32,000,000	16,000,000
<b>Total FRB14 SPOT</b>								<b>312,800,000,000.00</b>		<b>32,000,000</b>	<b>16,000,000</b>
<b>Total For FRB14</b>								<b>312,800,000,000.00</b>		<b>32,000,000</b>	<b>16,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			9.87000	107.55419	9.87000	107.52573		0.00	0.00	0	0
<b>Total FRBC21 SPOT</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.51973		0.00	0.00	0	0
<b>Total FRBC22 SPOT</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.22000	132.21941	2.22000	133.09070		0.00	0.00	0	0
<b>Total FRBI22 SPOT</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			2.21000	127.00142	2.21000	274.73220		0.00	0.00	0	0
<b>Total FRBI23 SPOT</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.39500	105.13214	2.39500	111.74095		0.00	0.00	0	0
<b>Total FRBI25 SPOT</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			2.37500	103.28674	2.37500	162.80347		0.00	0.00	0	0
<b>Total FRBI28 SPOT</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>								<b>0.00</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
FRBI33 On 07/12/2033 Spot Bond			2.18000	119.93439	2.18000	219.68789			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			7.34500	108.39292	7.34500	108.37132			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			7.74700	64.48746	7.74700	63.85418			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			9.44300	41.34159	9.44300	40.43477			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			9.68000	40.03718	9.68000	39.10735			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	88.37772	100.00000	88.16425			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	90.39584	100.00000	90.18992			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	101.10985			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.54994			0.00	0	0
<b>Total FRC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.47632			0.00	0	0
<b>Total FRC112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.52278			0.00	0	0
<b>Total FRC113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond			7.47000	100.48160	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116 On 20/06/2017 Spot Bond			7.47000	100.48160	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>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.50845			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>
FRC119 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>
FRC120 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>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.48449			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>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.60319			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>
FRC123 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>
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	100.50009			0.00	0	0
<b>Total FRC124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond			6.00000	100.38688	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>
FRC126 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>
FRC127 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>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.53181			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC129 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>
FRC130 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>
FRC131 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>
FRC132 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>
FRC133 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>
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.65527				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>
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.63595				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>
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC137 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>
FRC138 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>
FRC139 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>
FRC140 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	17.42158	100.09221	17.37840				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.45380				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	111.74280				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.61193				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	104.54921				0.00	0	0
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.51136				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.51705				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.47230				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.47501				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.62215				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	100.46664				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	62.05973	13.22500	62.03731				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	100.43983				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	100.44038				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	100.65742				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	100.46050				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			3.62500	96.84457	3.62500	100.17824				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.48059				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	100.48059				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	101.20607				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	100.30170				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	98.53313				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	100.45268				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	100.44206				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	101.74269				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	100.51791				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	101.33734				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	101.72457				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	101.91843				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.59449				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.47055				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	103.21371				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	100.43703				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	100.47501				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>
FRC189 On 20/03/2019 Spot Bond				100.00000	0.00000	100.47501				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>
FRC190 On 14/03/2016 Spot Bond				100.00000	0.00000	100.55412				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>
FRC191 On 02/04/2017 Spot Bond				100.00000	0.00000	100.20995				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>
FRC192 On 02/04/2019 Spot Bond				100.00000	0.00000	100.22132				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>
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.39039				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC194 On 08/04/2016 Spot Bond				100.00000	0.00000	100.07313				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>
FRC195 On 20/06/2024 Spot Bond				100.00000	0.00000	100.50177				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.05508				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>
FRC197 On 09/04/2016 Spot Bond				100.00000	0.00000	100.37412				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>
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.00006				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19(On 10/04/2016 Spot Bond				100.00000	0.00000	100.00006				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>
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.93050				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>
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.75195				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>
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.93050				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>
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.74481				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>
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	101.52400				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>
FRC20(On 06/05/2017 Spot Bond			8.75000	101.61228	8.75000	101.58837				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>
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	104.41026				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>
FRC20(On 20/09/2021 Spot Bond			100.00000	9.60850	100.00000	9.58471				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 20/09/2021 Spot Bond			100.00000	8.77209	100.00000	8.75037				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>
FRC20(On 07/10/2020 Spot Bond				100.00000	0.00000	100.13838				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>
FRC21(On 20/12/2019 Spot Bond			100.00000	1.52951	100.00000	1.52572				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.49694				0.00	0	0
<b>Total FRC210 SPOT</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 FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 29/10/2017 Spot Bond			100.00000	19.11382	100.00000	19.06751				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.45629				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	9.47420	100.00000	9.45074				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond			100.00000	18.29269	100.00000	18.24839				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.45625				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond			100.00000	10.10568	100.00000	10.08120				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.45266				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.37895				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.53290				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.43875				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			3.03000	99.66067	3.03000	126.46891				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.29139				0.00	0	0
<b>Total FRC222 SPOT</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 FRC222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.27423				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>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.27423				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>
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.17915				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>
FRC22: On 18/06/2015 Spot Bond				100.00000	0.00000	100.45505				0.00	0	0
<b>Total FRC226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.51302				0.00	0	0
<b>Total FRC37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.51022				0.00	0	0
<b>Total FRC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.76202				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.73115				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			3.56000	116.96786	3.56000	122.34104				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.51927				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.52436				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			3.61000	107.52363	3.61000	121.95968				0.00	0	0
<b>Total FRC69 SPOT</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 FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.59000	105.13180	3.59000	122.11206				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			3.06000	101.98484	3.06000	127.44251				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			3.13000	101.36148	3.13000	134.82999				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.94273				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	100.45357				0.00	0	0
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.51591				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>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.59957				0.00	0	0
<b>Total FRC86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.57811				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.48783				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	100.48728				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	103.07019				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	100.53516				0.00	0	0
<b>Total FRD003 SPOT</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 FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 22/12/2018 Spot Bond			100.00000	10.87348	100.00000	10.84656				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	36.45452	100.00000	36.36425				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	78.67308	100.00000	78.44957				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	20.52803	100.00000	20.47719				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	5.83462	100.00000	5.82017				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>
FRD13 On 31/12/2019 Spot Bond			100.00000	10.70927	100.00000	10.68275				0.00	0	0
<b>Total FRD13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			5.20000	152.55743	5.20000	152.52702				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	100.34880				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	102.69805				0.00	0	0
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.93658				0.00	0	0
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.12567				0.00	0	0
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	99.71107				0.00	0	0
<b>Total FRJ19 SPOT</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 FRJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.23171				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.94663				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			2.00300	83.57482	2.00300	105.77415				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.39000	103.95834	2.39000	136.67477				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.65672				0.00	0	0
<b>Total FRS102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	102.30971	10.38000	102.28122				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	102.30971	10.38000	102.28122				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
<b>Total FRS105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	101.80907				0.00	0	0
<b>Total FRS107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.53000	101.61853	2.53000	110.31148				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 07/12/2033 Spot Bond			2.49000	210.95424	2.49000	210.19033				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 31/01/2038 Spot Bond			2.50000	110.90808	2.50000	110.89413				0.00	0	0
<b>Total FRS110 SPOT</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 FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.12018				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			2.52000	210.06628	2.52000	209.29801				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	101.97673				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			2.48000	110.90894	2.48000	110.89505				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			2.59000	109.17126	2.59000	109.15727				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.25060				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	45.74400				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	101.22191				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			2.69500	107.16936	2.69500	107.17244				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			2.64000	114.02094	2.64000	260.71653				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			2.69000	112.35646	2.69000	258.88366				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			2.41000	97.59295	2.41000	97.69534				0.00	0	0
<b>Total FRS122 SPOT</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 FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12: On 07/12/2033 Spot Bond			2.72000	160.61007	2.72000	203.46602				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			2.33000	125.89952	2.33000	272.34766				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			2.22000	126.90916	2.22000	274.53254				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			2.94000	120.47181	2.94000	260.60205				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			2.69000	101.62259	2.69000	129.20127				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.64853				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			2.22000	133.10643	2.22000	129.02123				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.88255				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.02458				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.49517				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			2.37000	110.40187	2.37000	110.38839				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	23.05383	104.97509	22.99421				0.00	0	0
<b>Total FRS69 SPOT</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 FRS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	26.89761	101.07593	26.83037				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	19.88410	100.44759	19.83467				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	25.35747	100.76967	25.29425				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			2.01000	119.92117	2.01000	119.90761				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			2.34000	97.87270	2.34000	112.29216				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	98.68894				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			2.37000	97.61039	2.37000	111.99111				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.07210				0.00	0	0
<b>Total FRS88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.42000	125.08059	2.42000	342.81912				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	101.33275				0.00	0	0
<b>Total FRS94 SPOT</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 FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.99601			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			6.22500	103.31776	6.22500	103.30032			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			7.40000	103.56144	7.40000	103.54066			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			7.76500	104.54081	7.76500	104.51881			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			7.91000	109.89640	7.91000	109.87298			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			8.37500	103.89112	8.37500	103.86759		117,250,000,000.00		14,000,000	967,000,000
<b>Total FRX19 SPOT</b>								<b>117,250,000,000.00</b>		<b>14,000,000</b>	<b>967,000,000</b>
<b>Total For FRX19</b>								<b>117,250,000,000.00</b>		<b>14,000,000</b>	<b>967,000,000</b>
FRX20 On 01/10/2020 Spot Bond			8.57500	103.25521	8.57500	103.23140			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			9.15000	94.96791	9.15000	94.94444			0.00	0	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			9.21000	110.85403	9.21000	110.82662			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			9.54000	99.94412	9.54000	102.38238			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			9.98000	99.91624	9.98000	99.88981			0.00	0	40,000,000
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</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
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRX45 On 14/04/2045 Spot Bond			9.82000	84.46228	9.82000	84.44004				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>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.40537				0.00	0	0
<b>Total FS1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.41105				0.00	0	0
<b>Total FS1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.42521				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.44791				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.46491				0.00	0	0
<b>Total FS1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.53852				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FS2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.98907				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	101.03221				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.87697				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.07110				0.00	0	0
<b>Total FS2A5 SPOT</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 FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.11429				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.15027				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.30848				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.13953				0.00	0	0
<b>Total GBL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.17791				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			8.73500	103.92165	8.73500	103.89725				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	101.51952				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>
GRB01 On 08/12/2019 Spot Bond			100.00000	9.69330	100.00000	9.66929				0.00	0	0
<b>Total GRB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB02 On 08/12/2017 Spot Bond			100.00000	16.82077	100.00000	16.77911				0.00	0	0
<b>Total GRB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	10.56821	100.00000	10.54050				0.00	0	0
<b>Total GRB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.50753				0.00	0	0
<b>Total GRH1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.53900				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.59983				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.67533				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.78014				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>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.85833				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	99.94224				0.00	0	0
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.52021				0.00	0	0
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.60374				0.00	0	0
<b>Total GRT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.66530				0.00	0	0
<b>Total GRT06 SPOT</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 GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.13991				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.39234				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				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	100.91753				0.00	0	0
<b>Total GSIS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.26012				0.00	0	0
<b>Total GSIS03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.38782				0.00	0	0
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.95364				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	10.13779	100.00000	10.11324				0.00	0	0
<b>Total HIL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.08800				0.00	0	0
<b>Total HILB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.58212				0.00	0	0
<b>Total HILB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.45109				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	101.46826				0.00	0	0
<b>Total HILB04 SPOT</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 HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	101.56421				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	101.53382				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	101.78373				0.00	0	0
<b>Total HMS1B8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond			7.23458	102.79753	7.23458	99.20997				0.00	0	0
<b>Total HMS1B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.86416				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			8.23523	102.55065	8.23523	104.41639				0.00	0	0
<b>Total HMS1C5 SPOT</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 HMS1C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.96758				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			8.68570	102.65471	8.68570	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	102.09396				0.00	0	0
<b>Total HMS1E4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	99.85732				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	99.93468				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	99.93215				0.00	0	0
<b>Total HPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.43686				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>
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total HPF04/JIBAR SPOT</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 HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			8.76500	106.09936	8.76500	106.07463			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			7.84500	112.82887	7.84500	112.80527		122,382,000,000.00		15,600,000	850,000,000
<b>Total HWAY20 SPOT</b>								<b>122,382,000,000.00</b>		<b>15,600,000</b>	<b>850,000,000</b>
<b>Total For HWAY20</b>								<b>122,382,000,000.00</b>		<b>15,600,000</b>	<b>850,000,000</b>
HWAY2 On 07/12/2023 Spot Bond			2.03000	128.67593	2.03000	278.35590			0.00	0	1,600,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.03000	131.53156	2.03000	284.53328			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			9.12500	105.29386	9.12500	105.26834		43,800,000,000.00		4,800,000	3,763,600,000
<b>Total HWAY34 SPOT</b>								<b>43,800,000,000.00</b>		<b>4,800,000</b>	<b>3,763,600,000</b>
<b>Total For HWAY34</b>								<b>43,800,000,000.00</b>		<b>4,800,000</b>	<b>3,763,600,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.12500	105.31430	9.12500	105.28877			0.00	0	0
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF01 On 26/03/2015 Spot Bond			100.00000	83.52403	100.00000	83.33333			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	21.71225	100.00000	21.65848			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	54.66355	100.00000	54.52818			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	26.12276	100.00000	26.05806			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	23.90627	100.00000	23.84836			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF07 On 26/03/2015 Spot Bond			100.00000	84.86563	100.00000	84.67188			0.00	0	0
<b>Total HWF07U SPOT</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 HWF07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			1.73000	118.62803	1.73000	118.61559		1,157,125,724,000.00	668,858,800	73,825,469,200	
<b>Total I2025 SPOT</b>								<b>1,157,125,724,000.00</b>	<b>668,858,800</b>	<b>73,825,469,200</b>	
<b>Total For I2025</b>								<b>1,157,125,724,000.00</b>	<b>668,858,800</b>	<b>73,825,469,200</b>	
I2038 On 31/01/2038 Spot Bond			1.77000	126.29815	1.77000	126.28475		3,848,950,668,000.00	2,174,548,400	103,177,100,000	
<b>Total I2038 SPOT</b>								<b>3,848,950,668,000.00</b>	<b>2,174,548,400</b>	<b>103,177,100,000</b>	
<b>Total For I2038</b>								<b>3,848,950,668,000.00</b>	<b>2,174,548,400</b>	<b>103,177,100,000</b>	
I2046 On 31/03/2046 Spot Bond			1.79000	127.22970	1.79000	127.21608		1,419,841,604,000.00	793,207,600	68,578,081,000	
<b>Total I2046 SPOT</b>								<b>1,419,841,604,000.00</b>	<b>793,207,600</b>	<b>68,578,081,000</b>	
<b>Total For I2046</b>								<b>1,419,841,604,000.00</b>	<b>793,207,600</b>	<b>68,578,081,000</b>	
I2050 On 31/12/2050 Spot Bond			1.81500	135.41889	1.81500	135.40426		715,846,164,000.00	394,405,600	24,176,970,000	
<b>Total I2050 SPOT</b>								<b>715,846,164,000.00</b>	<b>394,405,600</b>	<b>24,176,970,000</b>	
<b>Total For I2050</b>								<b>715,846,164,000.00</b>	<b>394,405,600</b>	<b>24,176,970,000</b>	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	97.65000		0.00	36,000,000	18,000,000	
<b>Total IBC01 SPOT</b>								<b>0.00</b>	<b>36,000,000</b>	<b>18,000,000</b>	
<b>Total For IBC01</b>								<b>0.00</b>	<b>36,000,000</b>	<b>18,000,000</b>	
IBL11 On 12/03/2015 Spot Bond			7.23500	103.97958	7.23500	103.95920		0.00	0	0	
<b>Total IBL11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.87827		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	100.76696		0.00	0	0	
<b>Total IBL14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL21 On 15/03/2016 Spot Bond			7.90000	104.89590	7.90000	104.87345		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			7.63500	109.80920	7.63500	109.78648		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			7.72000	104.12574	7.72000	104.10431		0.00	0	0	
<b>Total IBL28 SPOT</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 IBL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.44100			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			1.90000	101.07849	1.90000	130.38275			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			2.29000	104.21844	2.29000	132.50300			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.31294			0.00	0	0
<b>Total IBL37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.81761			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			7.75500	105.28735	7.75500	105.26534			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.76431			0.00	0	0
<b>Total IBL40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.51462			0.00	0	0
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.22276			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>
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100			0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			8.35000	99.34241	8.35000	99.32008			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			8.79500	93.81260	8.79500	93.79067		58,047,000,000.00	6,600,000	2,463,300,000	
<b>Total IBL46 SPOT</b>								<b>58,047,000,000.00</b>	<b>6,600,000</b>	<b>2,463,300,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL46</b>										<b>58,047,000,000.00</b>	<b>6,600,000</b>	<b>2,463,300,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.43010				0.00	0	0
<b>Total IBL48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			7.83500	100.66036	7.83500	100.63910				0.00	0	0
<b>Total IBL49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			8.84500	105.16998	8.84500	105.12146				0.00	0	0
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.30390				0.00	0	0
<b>Total IBL52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.45299				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	102.33368	7.90000	102.31214				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			8.13000	103.59054	8.13000	103.56811				0.00	0	0
<b>Total IBL55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.60227				0.00	0	0
<b>Total IBL56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.15501				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			7.40500	105.64883	7.40500	105.62795				0.00	0	0
<b>Total IBL58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.09000	107.55402	8.09000	107.53085				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			9.19000	110.60472	9.19000	110.57771				0.00	0	0
<b>Total IBL60 SPOT</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 IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.23954				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.54853				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.47285				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	101.50366				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	101.53432				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	0.00689	100.00000	0.00687				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	99.90264				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.81167				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			8.42500	101.49806	8.42500	101.47505				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				100.00000	0.00000	100.99032				0.00	0	0
<b>Total IDCG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.02348				0.00	0	0
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.45000	101.92961	9.45000	101.90360				0.00	0	0
<b>Total IDCG06 SPOT</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 IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.16955	5.00000	101.15587				0.00	0	0
<b>Total IDCP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.16955	5.00000	101.15587				0.00	0	0
<b>Total IDCP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.25270	5.00000	102.23898				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.17363	5.00000	101.15990				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.33263	4.00000	101.32154				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	100.96208	4.00000	100.95110				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	40.54526	100.00000	40.44485				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	40.38556	100.00000	40.28555				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	40.38556	100.00000	40.28555				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	107.27482	9.20000	107.24831				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>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.32209				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.85864	100.00000	7.83918				0.00	0	0
<b>Total IKH1D SPOT</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 IKH1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.99621				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>
IM1004 On 13/04/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
<b>Total IM1004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IM1004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IM103U On 26/01/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607				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			8.65000	102.96157	8.65000	102.93752				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	101.34822				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	15.44918	100.00000	15.41175				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	78.67308	100.00000	78.44957				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	99.45504	100.00000	99.18478				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>
IN269U On 25/07/2017 Spot Bond			100.00000	10.42940	100.00000	10.40414				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>
IN272U On 10/11/2017 Spot Bond			100.00000	17.29864	100.00000	17.24655				0.00	0	0
<b>Total IN272U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN272U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	1.18370	100.00000	1.18144				0.00	0	0
<b>Total IN276U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	8.60352	100.00000	8.58221				0.00	0	0
<b>Total IN277U SPOT</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 IN277U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	9.69540	100.00000	9.67056				0.00	0	0
<b>Total IN281U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN285U On 12/03/2015 Spot Bond			100.00000	86.28842	100.00000	86.08491				0.00	0	0
<b>Total IN285U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN285U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	8.97412	100.00000	8.91540				0.00	0	0
<b>Total IN286U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN290U On 31/12/2016 Spot Bond			100.00000	27.75284	100.00000	27.68411				0.00	0	0
<b>Total IN290U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN290U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA503 On 13/01/2015 Spot Bond			6.25000	100.00000	6.25000	99.89737				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			6.25000	99.88028	6.25000	99.77789				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			6.25000	99.76085	6.25000	99.65870				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			6.35000	99.63599	6.35000	99.53247				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			6.35000	99.51524	6.35000	99.41197				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			6.35000	99.39478	6.35000	99.29176				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			6.35000	99.27462	6.35000	99.17185				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>
INA511 On 10/03/2015 Spot Bond			6.45000	99.02011	6.45000	98.91626				0.00	0	0
<b>Total INA511 SPOT</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 INA511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA515 On 07/04/2015 Spot Bond			6.50000	98.52616	6.50000	98.42254				0.00	0	0
<b>Total INA515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA515</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.30901				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			10.83810	101.81463	10.83810	101.23826				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			10.83810	100.58034	10.83810	100.47227				0.00	0	0
<b>Total ING116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.49673				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>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.48749				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	101.80862	6.50000	101.79073				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.49453				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	93.39084				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	100.55587				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	100.00000				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>
ING211 On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total ING211/JIBAR SPOT</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 ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.47441				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	100.75651				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>
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.26246				0.00	0	0
<b>Total ING241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.13769				0.00	0	0
<b>Total ING242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.00680				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	100.99557				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	100.00001				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>
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	99.94578				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	102.19288				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>
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	99.13825				0.00	0	0
<b>Total ING273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	97.67977				0.00	0	0
<b>Total ING274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	104.80945				0.00	0	0
<b>Total INGR04 SPOT</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 INGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.72958				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	100.00000	100.00000	99.72678				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>
IP273U On 14/04/2015 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
<b>Total IP273U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP273U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.07897				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>
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	99.98055				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	99.98028				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			8.41000	102.98524	8.41000	102.96194				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.20790				0.00	0	0
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.21281				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.21610				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	99.94286				0.00	0	0
<b>Total IPF10 SPOT</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 IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	99.93990			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	102.87216			0.00	0	0
<b>Total IPFC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.22500	102.06105	9.22500	102.03563			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	100.48353			0.00	0	0
<b>Total IPL5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			8.32500	106.32629	8.32500	106.30234		103,230,000,000.00	12,400,000	1,586,200,000	
<b>Total IPL6 SPOT</b>								<b>103,230,000,000.00</b>	<b>12,400,000</b>	<b>1,586,200,000</b>	
<b>Total For IPL6</b>								<b>103,230,000,000.00</b>	<b>12,400,000</b>	<b>1,586,200,000</b>	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.14473			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	99.99994			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	101.41825			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>
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.50565			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			8.41500	101.52739	8.41500	101.50482			0.00	0	0
<b>Total IV014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.05076			0.00	0	0
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.84765			0.00	0	0
<b>Total IV016 SPOT</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 IV016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			3.38000	97.31731	3.38000	127.13904				0.00	0	0
<b>Total IV017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.55500	143.05779	3.55500	143.03563				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.23663				0.00	0	0
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.00018				0.00	0	0
<b>Total IV023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	102.08356				0.00	0	0
<b>Total IV024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.72798				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	100.33207				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			3.73000	98.41210	3.73000	99.25571				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			3.73000	98.33005	3.73000	105.69333				0.00	0	0
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.79067				0.00	0	0
<b>Total IV031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.46466				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			9.97000	113.12651	9.97000	113.09611				0.00	0	0
<b>Total IV08 SPOT</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 IV08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.13691			0.00	0	0
<b>Total IV09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			3.65500	141.51525	3.65500	141.49293			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>
IVA502 On 08/01/2015 Spot Bond			6.25000	99.91446	6.25000	99.93155			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			6.25000	99.96577	6.25000	99.86320			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			6.25000	99.84613	6.25000	99.74381		62,500,000,000,000.00	10,000,000,000	5,000,000,000	
<b>Total IVA504 SPOT</b>								<b>2,500,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For IVA504</b>								<b>2,500,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>	
IVA505 On 22/01/2015 Spot Bond			6.25000	99.84613	6.25000	99.62470			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			6.35000	99.60146	6.35000	99.49801			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			6.35000	99.48079	6.35000	99.37760			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			6.35000	99.36042	6.35000	99.25747			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			6.35000	99.24034	6.35000	99.13764			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>
IVA510 On 05/03/2015 Spot Bond			6.45000	99.10682	6.45000	99.00278			0.00	0	0
<b>Total IVA510 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA510</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA511 On 12/03/2015 Spot Bond			6.45000	98.98547	6.45000	98.88169			0.00	0	0
<b>Total IVA511 SPOT</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 IVA511</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA515 On 09/04/2015 Spot Bond			100.00000	80.93126	100.00000	80.75221			690,000,000,000,000.00	36,900,000,000	27,700,000,000
<b>Total IVA515 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>36,900,000,000</b>	<b>27,700,000,000</b>
<b>Total For IVA515</b>									<b>10,000,000,000,000.00</b>	<b>36,900,000,000</b>	<b>27,700,000,000</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.35686			0.00	0	0
<b>Total IVC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	102.07231			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>
IVC005 On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.81264			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	100.13818			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	101.02799			0.00	0	0
<b>Total IVC014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.08829			0.00	0	0
<b>Total IVC015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.86944			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	100.00004			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	100.00004			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	100.00004			0.00	0	0
<b>Total IVC019 SPOT</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 IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	99.86140				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.57535				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.50301				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.13951				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.89656				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.88762				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.14977				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	100.05117				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	101.62506				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.41153				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	100.46736				0.00	0	0
<b>Total IVC032 SPOT</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 IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.27716				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.28415				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.28415				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			8.69000	102.12509	8.69000	102.10149				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	11.57281	100.00000	11.54734				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	9.31922	100.00000	9.29664				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	99.87280				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			8.84500	106.85474	8.84500	106.82962				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	101.60590				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	101.20001				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	100.54268				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	102.98667				0.00	0	0
<b>Total IVC044 SPOT</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 IVC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	101.55939				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	102.77887				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			7.21500	101.78560	7.21500	101.76578				0.00	0	0
<b>Total IVC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.48755				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	0.00000	101.14004				0.00	0	0
<b>Total IVC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.87124				0.00	0	0
<b>Total IVC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF57U On 12/02/2015 Spot Bond			100.00000	93.81424	100.00000	93.57733				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	101.61093				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	97.59358	100.00000	97.33334				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	99.70380				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	37.26306	100.00000	37.17279				0.00	0	0
<b>Total JDG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.30437				0.00	0	0
<b>Total JDG04 SPOT</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 JDG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG09 On 29/01/2015 Spot Bond			100.00000	97.29142	100.00000	97.03673				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	102.48740	100.00000	102.21911				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	95.88913	100.00000	95.64199				0.00	0	0
<b>Total JDG11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG12 On 18/03/2015 Spot Bond			100.00000	86.59710	100.00000	86.39571				0.00	0	0
<b>Total JDG12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.60110				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	100.62306				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	100.76384				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03 On 30/10/2015 Spot Bond			100.00000	61.41475	100.00000	61.26597				0.00	0	0
<b>Total KCF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	103.18761				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	101.80424				0.00	53,719,000	26,859,500
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>53,719,000</b>	<b>26,859,500</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>53,719,000</b>	<b>26,859,500</b>
KW01 On 31/10/2027 Spot Bond			8.10000	145.25808	8.10000	145.22622				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.40963				0.00	0	0
<b>Total LBK02 SPOT</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 LBK02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.39649			0.00	0	0
<b>Total LBK03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.52468			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.85830			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.40517			0.00	0	0
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	102.32871			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>
LBK11 On 28/11/2019 Spot Bond			9.79500	100.53523	9.79500	100.50868			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.53861			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			8.43500	101.43411	8.43500	101.41133		161,952,000,000.00	19,200,000	3,559,600,000	
<b>Total LGL02 SPOT</b>								<b>161,952,000,000.00</b>	<b>19,200,000</b>	<b>3,559,600,000</b>	
<b>Total For LGL02</b>								<b>161,952,000,000.00</b>	<b>19,200,000</b>	<b>3,559,600,000</b>	
LGL03 On 03/04/2018 Spot Bond			8.48500	76.52429	8.48500	99.76065		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			8.97500	104.59175	8.97500	104.56680		84,365,000,000.00	9,400,000	724,700,000	
<b>Total LGL04 SPOT</b>								<b>84,365,000,000.00</b>	<b>9,400,000</b>	<b>724,700,000</b>	
<b>Total For LGL04</b>								<b>84,365,000,000.00</b>	<b>9,400,000</b>	<b>724,700,000</b>	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.72780		0.00	0	0	
<b>Total LGL05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LGL05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.84652		0.00	0	0	
<b>Total LHL01 SPOT</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 LHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			9.73500	101.71898	9.73500	101.69242			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	100.92179			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	0.00000	101.42511			0.00	0	0
<b>Total LOM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.12866			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	103.23354			0.00	0	0
<b>Total LRFB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	103.46759			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 09/01/2015 Spot Bond				100.00000	0.00000	100.00000			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	100.05257			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	99.58520			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	101.12034			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	99.81837			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>
MAQ06 On 09/03/2015 Spot Bond				100.00000	0.00000	99.02904			0.00	0	0
<b>Total MAQ064 SPOT</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 MAQ064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.52219				0.00	0	0
<b>Total MAQ065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 24/04/2015 Spot Bond			100.00000	78.32618	100.00000	78.15846		540,000,000,000,000.00		5,400,000,000	2,700,000,000	
<b>Total MAQ066 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>5,400,000,000</b>	<b>2,700,000,000</b>	
<b>Total For MAQ066</b>								<b>10,000,000,000,000.00</b>		<b>5,400,000,000</b>	<b>2,700,000,000</b>	
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.41118				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	102.42907				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>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.32583				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	100.00251				0.00	0	0
<b>Total MBF028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.38794				0.00	0	0
<b>Total MBF029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.06156				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.48200				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	100.85472				0.00	0	0
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.18313				0.00	0	0
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	99.94990				0.00	0	0
<b>Total MBF038 SPOT</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 MBF038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	99.97714			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	101.23928			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	101.26564			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	101.29446			0.00	0	0
<b>Total MBF042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.63724			0.00	0	0
<b>Total MBF043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP23 On 13/02/2015 Spot Bond			100.00000	93.77919	100.00000	93.54297			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	34.60502	100.00000	34.51932			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	84.29561	100.00000	84.10138			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	19.73284	100.00000	19.68398			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	18.43723	100.00000	18.39256			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	18.53735	100.00000	18.49245			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	17.78855	100.00000	17.74546			0.00	0	0
<b>Total MBP32U SPOT</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 MBP32U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.35000	104.59774	8.35000	104.57424			28,390,000,000.00	3,400,000	581,700,000
<b>Total MBSA01 SPOT</b>									<b>28,390,000,000.00</b>	<b>3,400,000</b>	<b>581,700,000</b>
<b>Total For MBSA01</b>									<b>28,390,000,000.00</b>	<b>3,400,000</b>	<b>581,700,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.37000	104.06074	8.37000	104.03731			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>
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	100.64507			0.00	0	0
<b>Total MBSA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MCB6M On 13/01/2015 Spot Bond				100.00000	0.00000	99.98188			0.00	0	0
<b>Total MCB6M SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MCB6M</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.99987			0.00	0	0
<b>Total MEFSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.14464			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.15087			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			7.57000	103.96129	7.57000	103.94007			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			8.34000	103.52964	8.34000	103.50627			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			9.10000	104.84230	9.10000	104.81652			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>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.40819			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	100.42239			0.00	0	0
<b>Total MFS1A2 SPOT</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 MFS1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.14500	104.84910	9.14500	104.82277				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			7.38500	103.51492	7.38500	103.49419				0.00	0	2,470,000,000
<b>Total MGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
<b>Total For MGL01</b>										<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
MIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.95632				0.00	0	0
<b>Total MIL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MIL02 On 31/05/2017 Spot Bond			8.49500	101.65826	8.49500	101.63503				0.00	0	0
<b>Total MIL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.53599				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			8.97500	110.84713	8.97500	108.31140				0.00	0	440,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.96599				0.00	0	0
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	22.81604	100.00000	22.75955				0.00	0	0
<b>Total MMS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.12205				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			8.19500	101.62561	8.19500	101.60318				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			7.33500	101.00605	7.33500	100.95692				0.00	0	0
<b>Total MTN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN04 On 13/07/2017 Spot Bond			8.18500	104.31817	8.18500	104.29544				0.00	0	510,000,000
<b>Total MTN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</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
<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	7.04096	100.89771	7.02376				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	7.13271	100.61875	7.11534				0.00	0	0
<b>Total N4A302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	101.19981				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	101.29635				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	101.40869				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	0.68277	100.00000	0.68111				0.00	0	0
<b>Total N4D68U SPOT</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 N4D68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68L On 14/08/2020 Spot Bond			100.00000	0.68277	100.00000	0.68111			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			8.55500	99.57527	8.55500	99.55223			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10 On 25/07/2016 Spot Bond			7.59000	102.25908	7.59000	102.23838			0.00	0	0
<b>Total NBK10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			8.66500	102.27028	8.66500	102.24633			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>
NBK12 On 19/03/2021 Spot Bond			8.42500	107.51167	8.42500	107.48716			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	101.04364			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			8.89000	108.29009	8.89000	108.26408			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.12502			0.00	0	14,300,000
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,300,000</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>0</b>	<b>14,300,000</b>
NBK14 On 26/06/2021 Spot Bond			8.78500	102.91939	8.78500	102.80044			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.04725			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	102.19245			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.67587			0.00	0	0
<b>Total NBK16B SPOT</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 NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.97730			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.24947			0.00	0	0
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.27417			0.00	0	300,000,000
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.28068			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.19571			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			7.20500	105.62200	7.20500	105.60135		24,497,000,000.00		3,400,000	791,700,000
<b>Total NBK2A SPOT</b>								<b>24,497,000,000.00</b>		<b>3,400,000</b>	<b>791,700,000</b>
<b>Total For NBK2A</b>								<b>24,497,000,000.00</b>		<b>3,400,000</b>	<b>791,700,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.51536		0.00		0	0
<b>Total NBK2B SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK2B</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			8.17000	116.19734	8.17000	116.17164		88,236,000,000.00		10,800,000	1,525,400,000
<b>Total NBK3A SPOT</b>								<b>88,236,000,000.00</b>		<b>10,800,000</b>	<b>1,525,400,000</b>
<b>Total For NBK3A</b>								<b>88,236,000,000.00</b>		<b>10,800,000</b>	<b>1,525,400,000</b>
NBK4 On 28/10/2024 Spot Bond			10.27500	38.38754	10.27500	38.37725		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			7.13500	102.90881	7.13500	102.88907		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	101.93851		0.00		0	0
<b>Total NBK6B SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.89841		0.00		0	0
<b>Total NBK7B SPOT</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 NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9A On 23/03/2016 Spot Bond			7.51000	104.94563	7.51000	104.92426			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	100.40072			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	101.20920			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	100.62612			0.00	0	0
<b>Total NCLN54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.02785			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	99.93763			0.00	0	0
<b>Total NCLN56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.91500			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	94.04980			0.00	0	0
<b>Total NCLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.84890			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	101.63818			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	101.60602			0.00	0	0
<b>Total NCLN66 SPOT</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 NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	90.42691				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.23396				0.00	0	0
<b>Total NCLN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.22793				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.44081				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.41812				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.79220				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	100.40418				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.39279				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	100.39250				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.45568				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.45268				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			9.44500	109.60092	9.44500	110.56835				0.00	0	0
<b>Total NCLN83 SPOT</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 NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.44988			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			9.48000	108.31545	9.48000	109.47263			0.00	0	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.45268			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.40680			0.00	0	0
<b>Total NCLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.44619			0.00	0	0
<b>Total NCLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.45715			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	100.46273			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			7.92500	105.09648	7.92500	105.07393		1,188,750,000,000.00		150,000,000	75,000,000
<b>Total NED11 SPOT</b>								<b>1,188,750,000,000.00</b>		<b>150,000,000</b>	<b>75,000,000</b>
<b>Total For NED11</b>								<b>1,188,750,000,000.00</b>		<b>150,000,000</b>	<b>75,000,000</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.86961			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	99.62290			0.00	0	290,000,000
<b>Total NED14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
<b>Total For NED14</b>									<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
NED15 On 08/04/2024 Spot Bond			9.55000	107.53081	9.55000	108.30964			0.00	0	300,000,000
<b>Total NED15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For NED15</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.93151			0.00	0	0
<b>Total NED16 SPOT</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 NED16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	99.95139			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	100.10748			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			9.68000	119.13468	9.68000	119.10357			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	104.92580			0.00	0	0
<b>Total NEDH1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.33310			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>
NHM00 On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100			0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.23000	168.65875	2.23000	168.63870			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			2.59000	96.24982	2.59000	138.87166			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			8.19500	109.44461	8.19500	109.42073			0.00	0	0
<b>Total NMP20N SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.61048			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>
NQ1A1 On 22/05/2020 Spot Bond			8.82500	108.03118	8.82500	108.25762			0.00	0	0
<b>Total NQ1A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.98845			0.00	0	0
<b>Total NQ1A11 SPOT</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 NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.03410				0.00	0	0
<b>Total NQ1A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.93516				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.96851				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.94853				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.02500	108.02726	9.02500	110.05774				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.96857				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	100.98849				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	100.97518				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			9.22500	108.02358	9.22500	108.24364				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	101.01521				0.00	0	0
<b>Total NQ1C14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.00181				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.00848				0.00	0	0
<b>Total NQ1C16 SPOT</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 NQ1C16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.25446			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.17342			0.00	0	0
<b>Total NQF1D6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.02845			0.00	0	0
<b>Total NQF1D7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			8.03000	115.28927	8.03000	115.26434			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			8.82500	121.48664	8.82500	121.45766			0.00	0	300,000,000
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
NRA02: On 31/05/2023 Spot Bond			2.12500	172.70458	2.12500	172.68452			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			9.54000	122.06888	9.54000	122.03764			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	102.16443			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	101.94018			0.00	0	0
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.46888			0.00	0	0
<b>Total NTC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.73272			0.00	0	0
<b>Total NTC17 SPOT</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 NTC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.95848				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	101.08429				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	101.34082				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	17.78549	100.00000	17.74242				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	65.35538	100.00000	66.67046				0.00	0	0
<b>Total OCT1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML01 On 27/10/2015 Spot Bond			7.22500	103.16455	7.22500	103.14443				0.00	0	8,860,000,000
<b>Total OML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,860,000,000</b>
<b>Total For OML01</b>										<b>0.00</b>	<b>0</b>	<b>8,860,000,000</b>
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.04583				0.00	0	0
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2024 Spot Bond			9.34500	100.60928	9.34500	100.81014				0.00	0	0
<b>Total OML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	25.09454	100.00000	25.03375				0.00	0	0
<b>Total OTCA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.93000				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>
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	101.19268				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	101.54311				0.00	0	0
<b>Total PMM11 SPOT</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 PMM11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.78594				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>
PMM12 On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.67252				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	101.81786				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	100.44616				0.00	0	0
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.42072				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	101.71557				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 30/06/2021 Spot Bond			9.07500	103.96207	9.07500	103.99560				0.00	0	0
<b>Total PPC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.51181				0.00	0	0
<b>Total PRE1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.55385				0.00	0	0
<b>Total PRE1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.57276				0.00	0	0
<b>Total PRE1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.61479				0.00	0	0
<b>Total PRE1B1 SPOT</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 PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.79549			0.00	0	0
<b>Total PRE1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.83751			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.64320			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			7.52000	44.60326	7.52000	44.59421			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			6.23500	109.13768	6.23500	109.11917		507,217,250,000,000.00	81,350,000,000	637,326,000,000	
<b>Total R158 SPOT</b>								<b>17,217,250,000,000.00</b>	<b>81,350,000,000</b>	<b>637,326,000,000</b>	
<b>Total For R158</b>								<b>17,217,250,000,000.00</b>	<b>81,350,000,000</b>	<b>637,326,000,000</b>	
R158P On 15/09/2015 Spot Bond			6.30000	95.93817	6.30000	95.92173		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			6.40000	115.52024	6.40000	115.50013		309,086,985,600,000.00	204,544,841,500	530,930,218,300	
<b>Total R159 SPOT</b>								<b>19,086,985,600,000.00</b>	<b>204,544,841,500</b>	<b>530,930,218,300</b>	
<b>Total For R159</b>								<b>19,086,985,600,000.00</b>	<b>204,544,841,500</b>	<b>530,930,218,300</b>	
R159P On 15/09/2016 Spot Bond			6.23000	90.27028	6.23000	90.25498		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			7.63000	122.87978	7.70000	122.23429		072,469,609,042,000.00	1,189,052,373,400	1,771,302,625,200	
<b>Total R186 SPOT</b>								<b>17,246,609,042,000.00</b>	<b>189,052,373,400</b>	<b>771,302,625,200</b>	
<b>Total For R186</b>								<b>17,246,609,042,000.00</b>	<b>189,052,373,400</b>	<b>771,302,625,200</b>	
R187P On 21/12/2026 Spot Bond			7.44000	41.81233	7.44000	41.80394		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			7.36000	39.25669	7.36000	39.24890		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			1.72000	284.76108	1.72000	284.73117		350,407,344,000.00	203,725,200	23,812,800,000	
<b>Total R197 SPOT</b>								<b>350,407,344,000.00</b>	<b>203,725,200</b>	<b>23,812,800,000</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
<b>Total For R197</b>									<b>350,407,344,000.00</b>	<b>203,725,200</b>	<b>23,812,800,000</b>
R202 On 07/12/2033 Spot Bond			1.69000	235.80957	1.69000	235.78497			13,014,449,006,000.00	7,700,857,400	173,283,281,500
<b>Total R202 SPOT</b>									<b>13,014,449,006,000.00</b>	<b>7,700,857,400</b>	<b>173,283,281,500</b>
<b>Total For R202</b>									<b>13,014,449,006,000.00</b>	<b>7,700,857,400</b>	<b>173,283,281,500</b>
R2023 On 28/02/2023 Spot Bond			7.38000	105.10841	7.49000	104.41707			701,822,426,724,000.00	95,097,889,800	340,982,534,000
<b>Total R2023 SPOT</b>									<b>11,822,426,724,000.00</b>	<b>95,097,889,800</b>	<b>340,982,534,000</b>
<b>Total For R2023</b>									<b>11,822,426,724,000.00</b>	<b>95,097,889,800</b>	<b>340,982,534,000</b>
R203 On 15/09/2017 Spot Bond			6.56000	106.79618	6.63500	106.59152			968,510,587,104,000.00	300,077,833,400	571,699,814,000
<b>Total R203 SPOT</b>									<b>18,510,587,104,000.00</b>	<b>300,077,833,400</b>	<b>571,699,814,000</b>
<b>Total For R203</b>									<b>18,510,587,104,000.00</b>	<b>300,077,833,400</b>	<b>571,699,814,000</b>
R2030 On 31/01/2030 Spot Bond			8.11000	102.65531	8.11000	102.63313			639,850,979,950,000.00	78,896,545,000	462,284,740,700
<b>Total R2030 SPOT</b>									<b>19,850,979,950,000.00</b>	<b>78,896,545,000</b>	<b>462,284,740,700</b>
<b>Total For R2030</b>									<b>19,850,979,950,000.00</b>	<b>78,896,545,000</b>	<b>462,284,740,700</b>
R2032 On 31/03/2032 Spot Bond			8.26500	102.22294	8.26500	102.20019			304,886,600,546,000.00	157,881,016,400	216,995,013,700
<b>Total R2032 SPOT</b>									<b>14,886,600,546,000.00</b>	<b>157,881,016,400</b>	<b>216,995,013,700</b>
<b>Total For R2032</b>									<b>14,886,600,546,000.00</b>	<b>157,881,016,400</b>	<b>216,995,013,700</b>
R2037 On 31/01/2037 Spot Bond			8.35000	105.32708	8.35000	105.30368			500,686,736,875,000.00	179,722,962,500	331,049,485,700
<b>Total R2037 SPOT</b>									<b>10,686,736,875,000.00</b>	<b>179,722,962,500</b>	<b>331,049,485,700</b>
<b>Total For R2037</b>									<b>10,686,736,875,000.00</b>	<b>179,722,962,500</b>	<b>331,049,485,700</b>
R204 On 21/12/2018 Spot Bond			6.84000	104.44315	6.92000	104.14547			591,214,962,176,000.00	232,633,766,400	395,064,680,600
<b>Total R204 SPOT</b>									<b>11,214,962,176,000.00</b>	<b>232,633,766,400</b>	<b>395,064,680,600</b>
<b>Total For R204</b>									<b>11,214,962,176,000.00</b>	<b>232,633,766,400</b>	<b>395,064,680,600</b>
R2044 On 31/01/2044 Spot Bond			8.47500	106.89269	8.47500	106.86859			69,745,012,500,000.00	8,229,500,000	134,706,500,000
<b>Total R2044 SPOT</b>									<b>19,745,012,500,000.00</b>	<b>8,229,500,000</b>	<b>134,706,500,000</b>
<b>Total For R2044</b>									<b>19,745,012,500,000.00</b>	<b>8,229,500,000</b>	<b>134,706,500,000</b>
R2048 On 28/02/2048 Spot Bond			8.44000	106.68140	8.44000	106.65704			379,360,810,252,000.00	44,947,963,300	271,629,279,000
<b>Total R2048 SPOT</b>									<b>19,360,810,252,000.00</b>	<b>44,947,963,300</b>	<b>271,629,279,000</b>
<b>Total For R2048</b>									<b>19,360,810,252,000.00</b>	<b>44,947,963,300</b>	<b>271,629,279,000</b>
R207 On 15/01/2020 Spot Bond			7.04500	100.81354	7.14500	100.37757			494,666,630,764,000.00	212,159,919,200	331,472,980,600
<b>Total R207 SPOT</b>									<b>14,666,630,764,000.00</b>	<b>212,159,919,200</b>	<b>331,472,980,600</b>
<b>Total For R207</b>									<b>14,666,630,764,000.00</b>	<b>212,159,919,200</b>	<b>331,472,980,600</b>
R208 On 31/03/2021 Spot Bond			7.17000	99.85663	7.27500	99.32615			014,699,662,680,000.00	420,460,204,000	1,043,162,582,700
<b>Total R208 SPOT</b>									<b>14,699,662,680,000.00</b>	<b>420,460,204,000</b>	<b>1,043,162,582,700</b>
<b>Total For R208</b>									<b>14,699,662,680,000.00</b>	<b>420,460,204,000</b>	<b>1,043,162,582,700</b>
R209 On 31/03/2036 Spot Bond			8.21500	82.20411	8.27500	81.68027			189,279,245,809,000.00	144,769,232,600	675,886,854,500
<b>Total R209 SPOT</b>									<b>19,279,245,809,000.00</b>	<b>144,769,232,600</b>	<b>675,886,854,500</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
<b>Total For R209</b>									<b>19,279,245,809,000.00</b>	<b>144,769,232,600</b>	<b>575,886,854,500</b>
R210 On 31/03/2028 Spot Bond			1.65500	176.43577	1.65500	176.41753			1,200,731,628,000.00	725,517,600	43,252,300,000
<b>Total R210 SPOT</b>									<b>1,200,731,628,000.00</b>	<b>725,517,600</b>	<b>43,252,300,000</b>
<b>Total For R210</b>									<b>1,200,731,628,000.00</b>	<b>725,517,600</b>	<b>43,252,300,000</b>
R211 On 31/01/2017 Spot Bond			1.23000	132.13249	1.20000	132.19890			2,081,348,682,000.00	1,692,153,400	21,978,000,000
<b>Total R211 SPOT</b>									<b>2,081,348,682,000.00</b>	<b>1,692,153,400</b>	<b>21,978,000,000</b>
<b>Total For R211</b>									<b>2,081,348,682,000.00</b>	<b>1,692,153,400</b>	<b>21,978,000,000</b>
R212 On 31/01/2022 Spot Bond			1.66000	137.91554	1.72000	137.37651			475,032,048,436,000.00	286,163,884,600	269,021,400,000
<b>Total R212 SPOT</b>									<b>5,032,048,436,000.00</b>	<b>286,163,884,600</b>	<b>269,021,400,000</b>
<b>Total For R212</b>									<b>5,032,048,436,000.00</b>	<b>286,163,884,600</b>	<b>269,021,400,000</b>
R213 On 28/02/2031 Spot Bond			8.09000	92.87380	8.15000	92.35726			249,795,786,618,000.00	154,486,500,200	438,709,953,000
<b>Total R213 SPOT</b>									<b>19,795,786,618,000.00</b>	<b>154,486,500,200</b>	<b>438,709,953,000</b>
<b>Total For R213</b>									<b>19,795,786,618,000.00</b>	<b>154,486,500,200</b>	<b>438,709,953,000</b>
R214 On 28/02/2041 Spot Bond			8.36000	82.78076	8.36000	82.76203			236,260,219,104,000.00	387,112,466,400	589,228,887,300
<b>Total R214 SPOT</b>									<b>16,260,219,104,000.00</b>	<b>387,112,466,400</b>	<b>589,228,887,300</b>
<b>Total For R214</b>									<b>16,260,219,104,000.00</b>	<b>387,112,466,400</b>	<b>589,228,887,300</b>
R227C On 15/03/2015 Spot Bond			6.46000	98.93191	6.46000	98.91460			0.00	0	0
<b>Total R227C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R227C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R228C On 15/09/2015 Spot Bond			6.30000	95.93817	6.30000	95.92173			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			6.22000	93.09275	6.22000	93.07700			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			6.23000	90.27028	6.23000	90.25498			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>
R327C On 21/06/2015 Spot Bond			6.37000	97.30004	6.37000	97.28352			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			6.24000	94.40617	6.24000	94.39024			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			6.22000	91.57533	6.22000	91.55992			0.00	0	0
<b>Total R329C SPOT</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 R329C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R330C On 21/12/2016 Spot Bond			6.28000	88.71322	6.28000	88.69815				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			6.61000	85.34496	6.61000	85.32971				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			6.66000	82.49721	6.66000	82.48236				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			6.92500	79.13842	6.92500	79.12362				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			6.90500	76.54819	6.90500	76.53392				0.00	0	0
<b>Total R334C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			6.88500	74.05706	6.88500	74.04329				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			6.87500	71.62667	6.87500	71.61337				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			7.10500	68.41470	7.10500	68.40158				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			7.08500	66.14345	7.08500	66.13080				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			7.19500	63.44526	7.19500	63.43294				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			7.16500	61.36523	7.16500	61.35336				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			7.13500	59.37060	7.13500	59.35917				0.00	0	0
<b>Total R341C SPOT</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 R341C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			7.10500	57.45747	7.10500	57.44645			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			7.06500	55.66746	7.06500	55.65684			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			7.02500	53.95409	7.02500	53.94385			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			7.64000	49.28537	7.64000	49.27522			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			7.60000	47.65405	7.60000	47.64429			0.00	0	0
<b>Total R346C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			7.56000	46.09453	7.56000	46.08513			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			7.52000	44.60326	7.52000	44.59421			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			7.48000	43.17691	7.48000	43.16820			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			7.44000	41.81233	7.44000	41.80394			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			7.40000	40.50654	7.40000	40.49845			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			7.36000	39.25669	7.36000	39.24890			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	101.95364			0.00	0	0
<b>Total RCSB03 SPOT</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 RCSB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.76423				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	102.35934				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	101.20608				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>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.78432				0.00	0	0
<b>Total RCSB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	23.41608	100.00000	23.35935				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	10.45473	100.00000	10.42940				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	22.89083	100.00000	22.83414				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	64.49733	100.00000	64.34108				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>
RCSB5 On 10/12/2016 Spot Bond			100.00000	29.75768	100.00000	29.68232				0.00	0	0
<b>Total RCSB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF01 On 04/09/2017 Spot Bond			100.00000	16.00032	100.00000	15.95905				0.00	0	0
<b>Total RDF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02 On 04/12/2020 Spot Bond			100.00000	8.34451	100.00000	8.33282				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03 On 04/04/2018 Spot Bond			100.00000	12.84919	100.00000	12.81606				0.00	0	0
<b>Total RDF03U SPOT</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 RDF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04I On 04/10/2018 Spot Bond			100.00000	10.98686	100.00000	10.95853				0.00	0	0
<b>Total RDF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	9.17261	100.00000	9.14895				0.00	0	0
<b>Total RDF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.41592				0.00	0	0
<b>Total RDFB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.67397				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.76586				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	0.00000	100.97100				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	0.00000	101.02089				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	100.35139				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 26/02/2015 Spot Bond				100.00000	0.00000	100.83941				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	0.00000	100.92160				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>
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.92225				0.00	0	0
<b>Total RDFC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.36348				0.00	0	0
<b>Total RES12 SPOT</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 RES12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.93660				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.45463				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.70738				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	101.72950				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	100.93082				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.75171				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	99.59745				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	99.84235				0.00	0	0
<b>Total RES32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	83.90053				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	83.68488				0.00	0	0
<b>Total RP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	88.30264				0.00	0	0
<b>Total RP007 SPOT</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 RP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	87.01090				0.00	0	0
<b>Total RP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.42794				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	81.38853				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	92.46237				0.00	0	0
<b>Total RP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	107.60843	12.35000	107.57339				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	15.21656	100.00000	15.17970				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	99.80545				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	101.14392				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>
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.43028				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	3.92399	100.00000	3.91427				0.00	0	0
<b>Total RPP01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04U On 07/10/2016 Spot Bond			100.00000	21.28583	100.00000	21.23312				0.00	0	0
<b>Total RPP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP07U On 31/01/2016 Spot Bond			100.00000	39.21022	100.00000	39.11523				0.00	0	0
<b>Total RPP07U SPOT</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 RPP07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08I On 30/04/2020 Spot Bond			100.00000	13.36674	100.00000	13.35035			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	32.78318	100.00000	32.70376			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>
RPS00I On 16/11/2022 Spot Bond				100.00000	0.00000	102.41268			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>
RPS00I On 30/04/2025 Spot Bond				100.00000	0.00000	79.85029			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			8.57500	108.93273	8.57500	108.90761		39,445,000,000.00	4,600,000	832,300,000	
<b>Total RW21 SPOT</b>								<b>39,445,000,000.00</b>	<b>4,600,000</b>	<b>832,300,000</b>	
<b>Total For RW21</b>								<b>39,445,000,000.00</b>	<b>4,600,000</b>	<b>832,300,000</b>	
RW23 On 10/12/2023 Spot Bond			8.74000	105.57066	8.74000	105.54586		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			9.38000	90.13321	9.38000	107.55644		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	96.42223		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			7.60000	106.96818	7.60000	106.94615		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>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100		0.00	0	0	
<b>Total SBK12/R157 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK12/R157</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.88765		0.00	7,000,000,000	8,000,000,000	
<b>Total SBK13 SPOT</b>								<b>0.00</b>	<b>7,000,000,000</b>	<b>8,000,000,000</b>	
<b>Total For SBK13</b>								<b>0.00</b>	<b>7,000,000,000</b>	<b>8,000,000,000</b>	
SBK14 On 01/12/2017 Spot Bond			8.68500	103.56219	8.68500	103.53800		0.00	0	0	
<b>Total SBK14 SPOT</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 SBK14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.73023			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.87185			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	103.36909			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	101.85428			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.82175			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>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.07626			0.00	0	0
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK7 On 24/05/2015 Spot Bond			6.88500	102.28742	6.88500	102.26859		46,818,000,000.00	6,800,000	3,400,000	
<b>Total SBK7 SPOT</b>								<b>46,818,000,000.00</b>	<b>6,800,000</b>	<b>3,400,000</b>	
<b>Total For SBK7</b>								<b>46,818,000,000.00</b>	<b>6,800,000</b>	<b>3,400,000</b>	
SBK9 On 10/04/2018 Spot Bond			8.42000	102.11501	8.42000	102.09188		37,048,000,000.00	4,400,000	2,372,200,000	
<b>Total SBK9 SPOT</b>								<b>37,048,000,000.00</b>	<b>4,400,000</b>	<b>2,372,200,000</b>	
<b>Total For SBK9</b>								<b>37,048,000,000.00</b>	<b>4,400,000</b>	<b>2,372,200,000</b>	
SBN27 On 15/09/2015 Spot Bond			7.69500	108.16000	7.69500	108.13744		0.00	0	0	
<b>Total SBN27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN27</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN29 On 15/09/2015 Spot Bond			7.96000	107.98426	7.96000	107.96097		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			7.48500	108.29965	7.48500	108.27766		0.00	0	0	
<b>Total SBN31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN33 On 15/09/2017 Spot Bond			8.03500	103.22393	8.03500	103.20147		0.00	0	0	
<b>Total SBN33 SPOT</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 SBN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			7.63000	108.20319	7.63000	108.18081				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			7.76000	108.11685	7.76000	108.09411				0.00	0	0
<b>Total SBN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.56913				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	100.15050				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			7.68500	105.65913	7.68500	105.63712				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	102.10333				0.00	0	0
<b>Total SBS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.43450				0.00	0	0
<b>Total SBS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.28777				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			8.74500	107.53159	8.74500	107.50631				0.00	0	30,000,000
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SBS20 On 15/05/2026 Spot Bond			9.60000	104.68059	9.60000	104.65348				0.00	0	0
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.27649				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.17615				0.00	0	0
<b>Total SBS22 SPOT</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 SBS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.22234			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	103.33360			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			8.50000	102.53213	8.50000	102.50856		248,200,000,000.00		29,200,000	764,600,000
<b>Total SBS25 SPOT</b>								<b>248,200,000,000.00</b>		<b>29,200,000</b>	<b>764,600,000</b>
<b>Total For SBS25</b>								<b>248,200,000,000.00</b>		<b>29,200,000</b>	<b>764,600,000</b>
SBS26l On 28/02/2017 Spot Bond			100.00000	17.84893	100.00000	17.80964			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			9.03000	110.73052	9.03000	110.70395			0.00	0	2,520,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,520,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>2,520,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.70689			0.00	0	0
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			8.54000	101.29281	8.54000	101.26953			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			9.61000	91.46806	9.61000	91.44435			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.60653			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			9.35000	103.99995	9.35000	103.97385			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.47062			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	100.48358			0.00	0	0
<b>Total SBS33 SPOT</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 SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			9.50000	106.95327	9.50000	106.92585			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			8.97500	99.47108	8.97500	99.44696		62,825,000,000.00		7,000,000	183,500,000
<b>Total SBS4 SPOT</b>								<b>62,825,000,000.00</b>		<b>7,000,000</b>	<b>183,500,000</b>
<b>Total For SBS4</b>								<b>62,825,000,000.00</b>		<b>7,000,000</b>	<b>183,500,000</b>
SBS9 On 07/07/2016 Spot Bond			7.40000	105.73712	7.40000	105.71589			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			2.33000	125.89952	2.33000	272.34766			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			1.84500	102.43828	1.84500	130.52429			0.00	0	0
<b>Total SBSI12 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBSI12</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	18.25618	100.00000	18.20995			0.00	0	0
<b>Total SCM10U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SCM10U</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	100.00000			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	22.53494	100.00000	22.47914			0.00	0	0
<b>Total SHF01 SPOT</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 SHF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				165.18281	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			2.47000	114.94747	2.47000	128.92730			0.00	0	0
<b>Total SHI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	101.80862	6.50000	101.79073			0.00	0	0
<b>Total SHPCBU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.87979			0.00	0	0
<b>Total SHS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.30199			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	101.69587			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			8.66500	100.53827	8.66500	100.51485		27,728,000,000.00	3,200,000	301,600,000	
<b>Total SHS05 SPOT</b>								<b>27,728,000,000.00</b>	<b>3,200,000</b>	<b>301,600,000</b>	
<b>Total For SHS05</b>								<b>27,728,000,000.00</b>	<b>3,200,000</b>	<b>301,600,000</b>	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.47196			0.00	0	3,100,000
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,100,000</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>0</b>	<b>3,100,000</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.23570			0.00	0	0
<b>Total SHS07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.42977			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>
SHS11L On 19/11/2016 Spot Bond			100.00000	23.96433	100.00000	23.90627			0.00	0	0
<b>Total SHS11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100			0.00	0	0
<b>Total SHS11U/JIBAR SPOT</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 SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.65262				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	89.60508	100.00000	89.32152				0.00	0	0
<b>Total SHS13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.62246				0.00	0	1,000,000,000
<b>Total SHS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SHS14</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SHS16 On 29/06/2016 Spot Bond			100.00000	34.00961	100.00000	33.92539				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	30.36470	100.00000	30.28950				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	30.63814	100.00000	30.56227				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			8.97500	106.22937	8.97500	106.10063				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	99.83964				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	100.14688				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			7.65000	106.86853	7.65000	106.84673				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			8.52000	104.63733	8.52000	104.07961				0.00	0	0
<b>Total SLI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			8.03500	103.22393	8.03500	103.20147				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>

Contract Details	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 SNT01</b>									<b>0.00</b>	<b>0</b>	<b>3,290,000,000</b>
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.06942			0.00	0	0
<b>Total SPDA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.22477			0.00	0	0
<b>Total SPDA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.54499			0.00	0	0
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.03120			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	101.05921			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	101.33439			0.00	36,935,000	18,467,500
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>36,935,000</b>	<b>18,467,500</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>36,935,000</b>	<b>18,467,500</b>
SSA01 On 28/06/2016 Spot Bond			7.73500	102.97898	7.73500	102.95751			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	99.90799			0.00	0	0
<b>Total SSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.20079			0.00	0	0
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	99.92225			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			8.82500	98.78647	8.82500	98.76303		169,440,000,000.00		19,200,000	359,600,000
<b>Total SSA06 SPOT</b>								<b>169,440,000,000.00</b>		<b>19,200,000</b>	<b>359,600,000</b>
<b>Total For SSA06</b>								<b>169,440,000,000.00</b>		<b>19,200,000</b>	<b>359,600,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.93205			0.00	0	0
<b>Total SSN001 SPOT</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 SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.32145				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	101.69079				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			8.88300	91.91192	8.88300	91.88998				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			8.37500	94.18306	8.37500	94.16184				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 15/01/2020 Spot Bond			8.40500	95.32016	8.40500	95.29884				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	100.54463				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			7.81500	103.74688	7.81500	103.72492				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			2.48000	110.48756	2.48000	110.89505				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			7.87000	100.92989	7.87000	100.90848				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			8.22500	101.06760	8.22500	101.04525				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			9.46000	107.99649	9.46000	107.96908				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.81104				0.00	0	0
<b>Total SSN018 SPOT</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 SSN018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			9.50000	82.16993	9.50000	82.14887				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>
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	99.81768				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>
SSN02 On 04/03/2019 Spot Bond				100.00000	0.00000	100.87575				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>
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	99.91815				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>
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	100.31634				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>
SSN02 On 16/10/2019 Spot Bond				100.00000	0.00000	99.90853				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>
SSN02 On 07/12/2023 Spot Bond				100.00000	0.00000	100.35399				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1138 On 02/02/2015 Spot Bond				101.69522	0.00000	99.61857				0.00	2,400,000,000	1,200,000,000
<b>Total SY1138 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For SY1138</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
SY1186 On 27/01/2015 Spot Bond			100.00000	96.30607	100.00000	96.05263				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>
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	99.44840				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>
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	99.37791				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	0.00000	99.25994				0.00	0	0
<b>Total SY1199 SPOT</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 SY1199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1202 On 08/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1204 On 08/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1205 On 09/03/2015 Spot Bond				100.00000	0.00000	99.03326			0.00	0	0
<b>Total SY1205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1207 On 10/03/2015 Spot Bond				100.00000	0.00000	99.01527			0.00	0	0
<b>Total SY1207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1208 On 21/01/2015 Spot Bond				100.00000	0.00000	99.84595			0.00	0	0
<b>Total SY1208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1209 On 19/01/2015 Spot Bond				100.00000	0.00000	99.88013			0.00	0	0
<b>Total SY1209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	98.89547			0.00	0	0
<b>Total SY1211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1212 On 20/01/2015 Spot Bond				100.00000	0.00000	99.86286			0.00	0	0
<b>Total SY1212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1213 On 27/01/2015 Spot Bond				100.00000	0.00000	99.74060			0.00	0	0
<b>Total SY1213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1214 On 28/01/2015 Spot Bond				100.00000	0.00000	99.72364			0.00	0	0
<b>Total SY1214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1215 On 02/02/2015 Spot Bond			100.00000	94.80519	100.00000	94.55959		300,000,000,000,000.00	23,000,000,000	13,000,000,000	
<b>Total SY1215 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>23,000,000,000</b>	<b>13,000,000,000</b>	
<b>Total For SY1215</b>								<b>10,000,000,000,000.00</b>	<b>23,000,000,000</b>	<b>13,000,000,000</b>	
SY1216 On 02/02/2015 Spot Bond			100.00000	94.80519	100.00000	94.55959		740,000,000,000,000.00	7,400,000,000	7,400,000,000	
<b>Total SY1216 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>7,400,000,000</b>	<b>7,400,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SY1216</b>									<b>10,000,000,000,000.00</b>	<b>7,400,000,000</b>	<b>7,400,000,000</b>
SZ18 On 30/09/2015 Spot Bond			6.69500	107.54977	6.69500	107.53031			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			8.31000	107.40578	8.31000	107.38175			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	41.69786	100.00000	41.59684			0.00	0	0
<b>Total TF108U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF108U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	99.87553			0.00	0	0
<b>Total TFS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.33644			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	100.81542			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	100.93257			0.00	0	0
<b>Total TFS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.39403			0.00	0	0
<b>Total TFS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.41392			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>
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.97603			0.00	0	0
<b>Total TFS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.45101			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			7.65000	105.48848	7.65000	105.46696			0.00	0	0
<b>Total TFS84 SPOT</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 TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.70537				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.75125				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	103.80662	7.83000	103.78496				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.68012				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.73749				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	103.88154				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.68012				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.73749				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.16000	83.79254	7.16000	103.46127				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>
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.84992				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.84074				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	102.06095				0.00	0	0
<b>Total TH10C1 SPOT</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 TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	102.03114				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	102.93183				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	102.82877				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	101.67782				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	101.75125				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	99.88397	8.73000	104.12295				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	101.67094				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73749				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			8.39000	97.87575	8.39000	103.30292				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	101.66656				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.74702				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	101.85451				0.00	0	0
<b>Total TH11B1 SPOT</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 TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.82927				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>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.82977				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	102.05637				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	102.04719				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.97688				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	102.77150				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	102.78066				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.74663				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>
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.03820				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.07322				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond			8.74500	101.83197	8.74500	104.79666				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>
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.93025				0.00	0	0
<b>Total TH12A4 SPOT</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 TH12A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	100.97359				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond			8.65500	101.87268	8.65500	101.62207				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.16414				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>
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.02928				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.27587				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>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.12811				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.72768				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>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	101.52779				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	101.74932				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond			101.06155	5.69954	101.06155	7.12210				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	101.75440				0.00	0	0
<b>Total THE8A3 SPOT</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 THE8A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	101.85015			0.00	0	0
<b>Total THE8B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	101.96920			0.00	0	0
<b>Total THE8C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	102.94099			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	101.98129			0.00	0	0
<b>Total THE9A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	101.71484			0.00	0	0
<b>Total THE9A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.73783			0.00	0	0
<b>Total THE9A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.71484			0.00	0	0
<b>Total THE9A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.73783			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	101.74932			0.00	0	0
<b>Total THE9A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.70105			0.00	0	0
<b>Total THE9A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.73783			0.00	0	0
<b>Total THE9A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.86426			0.00	0	0
<b>Total THE9B1 SPOT</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 THE9B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.86426			0.00	0	0
<b>Total THE9B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.86426			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	102.04814			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	102.09410			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	102.03664			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	102.95571			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	103.01313			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	102.99016			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			7.36500	103.73132	7.36500	103.71083		44,190,000,000.00	6,000,000	633,000,000	
<b>Total TL15 SPOT</b>								<b>44,190,000,000.00</b>	<b>6,000,000</b>	<b>633,000,000</b>	
<b>Total For TL15</b>								<b>44,190,000,000.00</b>	<b>6,000,000</b>	<b>633,000,000</b>	
TL20 On 22/02/2020 Spot Bond			9.09500	93.09877	9.09500	93.04601		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>	
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100		0.00	0	0	
<b>Total TL20/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL20/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN17 On 14/11/2017 Spot Bond			7.56500	105.74137	7.56500	105.71968		151,300,000,000.00	20,000,000	27,320,000,000	
<b>Total TN17 SPOT</b>								<b>151,300,000,000.00</b>	<b>20,000,000</b>	<b>27,320,000,000</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
<b>Total For TN17</b>									<b>151,300,000,000.00</b>	<b>20,000,000</b>	<b>27,320,000,000</b>
TN20 On 17/09/2020 Spot Bond			8.78500	110.93324	8.78500	110.90690			74,881,062,928,000.00	8,523,740,800	23,405,182,200
<b>Total TN20 SPOT</b>									<b>4,881,062,928,000.00</b>	<b>8,523,740,800</b>	<b>23,405,182,200</b>
<b>Total For TN20</b>									<b>4,881,062,928,000.00</b>	<b>8,523,740,800</b>	<b>23,405,182,200</b>
TN20U On 14/04/2020 Spot Bond			100.00000	1.15013	100.00000	1.14734			0.00	0	0
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			9.19500	111.55096	9.19500	111.52327			0.00	0	11,500,000,000
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,500,000,000</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>11,500,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.38500	104.53914	9.38500	104.51309			0.00	0	17,060,000,000
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>17,060,000,000</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>17,060,000,000</b>
TN27 On 14/11/2027 Spot Bond			9.47000	97.26906	9.47000	97.24420			223,492,000,000.00	23,600,000	9,021,800,000
<b>Total TN27 SPOT</b>									<b>223,492,000,000.00</b>	<b>23,600,000</b>	<b>9,021,800,000</b>
<b>Total For TN27</b>									<b>223,492,000,000.00</b>	<b>23,600,000</b>	<b>9,021,800,000</b>
TN30 On 09/10/2030 Spot Bond			9.81000	108.21315	9.81000	108.18469			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			10.27000	107.12038	10.27000	107.09091			0.00	0	1,600,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	100.65066			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	101.02626			0.00	0	11,482,900
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,482,900</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>11,482,900</b>
TORQ2 On 15/04/2022 Spot Bond			100.00000		0.00000	101.15473			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond			100.00000		0.00000	101.18375			0.00	0	0
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond			100.00000		0.00000	101.18672			0.00	0	0
<b>Total TORQ4 SPOT</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 TORQ4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.32984				0.00	0	0
<b>Total TORQ5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.62657				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.18526				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.21458				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 25/11/2020 Spot Bond			10.00000	105.69900	10.00000	105.67100				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.13908				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.14191				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	100.00004				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	100.00011				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.34862	10.00000	100.32176				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	100.33993	9.75000	100.31374				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	10.34136	100.00000	10.31470				0.00	0	0
<b>Total TR32 SPOT</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 TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.54839				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.58203				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.60070				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.60442				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	100.70865				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	100.93767				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01U On 31/07/2019 Spot Bond			100.00000	12.76090	100.00000	12.72998				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>
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	99.83481				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	99.54000				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	98.12233				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	99.03057				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	98.79050				0.00	0	0
<b>Total TSP163 SPOT</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 TSP163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP163 On 02/04/2015 Spot Bond				100.00000	0.00000	98.54196				0.00	0	0
<b>Total TSP164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 16/04/2015 Spot Bond				100.00000	0.00000	98.29623				0.00	0	0
<b>Total TSP166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP166 On 28/05/2015 Spot Bond				100.00000	0.00000	97.56198				0.00	0	0
<b>Total TSP167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP167 On 11/06/2015 Spot Bond				100.00000	0.00000	97.29773				0.00	0	0
<b>Total TSP168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP168 On 08/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TSP169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP169 On 09/07/2015 Spot Bond				100.00000	0.00000	96.68582				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>
TSP170 On 23/07/2015 Spot Bond				100.00000	0.00000	96.48924				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>
TSP171 On 06/08/2015 Spot Bond				100.00000	0.00000	96.19786				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>
TSP172 On 20/08/2015 Spot Bond				100.00000	0.00000	95.89073				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>
TSP173 On 03/09/2015 Spot Bond				100.00000	0.00000	95.61531				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>
TSP174 On 17/09/2015 Spot Bond				100.00000	0.00000	97.52936				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>
TSP175 On 15/10/2015 Spot Bond				100.00000	0.00000	96.41389				0.00	0	0
<b>Total TSP177 SPOT</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 TSP177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP177 On 29/10/2015 Spot Bond				100.00000	0.00000	94.55426				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>
TSP178 On 26/11/2015 Spot Bond				100.00000	0.00000	94.10946				0.00	0	0
<b>Total TSP179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	93.73557				0.00	0	0
<b>Total TSP180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	13.92523	100.00000	13.89149				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	98.38275	100.00000	101.28652				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 09/04/2015 Spot Bond			100.00000	80.93126	100.00000	80.75221				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	101.57192				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	103.27884				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	102.93183				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	102.85410				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	102.73612				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	101.69829				0.00	0	0
<b>Total TWC073 SPOT</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 TWC073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 19/02/2015 Spot Bond				100.00000	0.00000	100.84598				0.00	0	0
<b>Total TWC075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.82836				0.00	0	0
<b>Total TWC076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.81073				0.00	0	0
<b>Total TWC077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 19/03/2015 Spot Bond			100.00000	84.88372	100.00000	84.68677				0.00	0	0
<b>Total TWC078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 13/04/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
<b>Total TWC079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.86659				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>
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.91156				0.00	0	0
<b>Total TWCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	102.87579				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>
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	100.83216				0.00	0	0
<b>Total TWCM15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.67500	113.38502	8.67500	113.35843				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>

Contract Details	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 UTR043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.26416				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	101.96817				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	101.28137				0.00	0	0
<b>Total VKE01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.32244				0.00	0	0
<b>Total VKE02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.32423				0.00	0	0
<b>Total VKE03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.28687				0.00	0	0
<b>Total VKE04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.29448				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>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00021	100.00000	0.00021				0.00	0	0
<b>Total WRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			6.79000	108.89496	6.79000	108.87488				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			1.69000	241.39090	1.69000	241.36585				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			6.55500	102.02642	6.55500	102.00853				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			7.13500	105.13470	7.13500	105.11433				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>



Contract Details	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 WSP2</b>										0.00	0	4,700,000,000
WSP3 On 28/05/2019 Spot Bond			7.47500	106.72854	7.47500	106.70690				0.00	0	0
<b>Total WSP3 SPOT</b>										0.00	0	0
<b>Total For WSP3</b>										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.77000	106.44739	7.77000	106.42498				0.00	0	0
<b>Total WSP4 SPOT</b>										0.00	0	0
<b>Total For WSP4</b>										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.81500	106.98777	7.81500	106.96511				0.00	0	2,700,000,000
<b>Total WSP5 SPOT</b>										0.00	0	2,700,000,000
<b>Total For WSP5</b>										0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.18500	97.23200	6.18500	97.21599				0.00	0	0
<b>Total Z014 SPOT</b>										0.00	0	0
<b>Total For Z014</b>										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.11500	95.50393	6.11500	95.48813				0.00	0	0
<b>Total Z020 SPOT</b>										0.00	0	0
<b>Total For Z020</b>										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.18500	97.21599	6.18500	97.19997				0.00	0	0
<b>Total Z071 SPOT</b>										0.00	0	0
<b>Total For Z071</b>										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.86500	72.76667	6.86500	72.75310				0.00	0	0
<b>Total Z083 SPOT</b>										0.00	0	0
<b>Total For Z083</b>										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	58.75879	100.00000	58.64732				0.00	0	0
<b>Total ZA021 SPOT</b>										0.00	0	0
<b>Total For ZA021</b>										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	31.10177	100.00000	31.04276				0.00	0	0
<b>Total ZA029 SPOT</b>										0.00	0	0
<b>Total For ZA029</b>										0.00	0	0
<b>Total for SPOT</b>												
<b>Total for SPOT :</b>										39,320,637,096,796,500.00	326,926,704,000	035,972,349,700
<b>Total Futures</b>												
<b>Total Options</b>										0.00	0	35,166
<b>Grand Total:</b>										39,320,641,030,067,100.00	326,926,734,839	035,972,784,190