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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/09/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2015 Bond Future			10.12318	79.66918	10.07357	80.00863			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			10.22129	80.99808	10.16991	81.34396			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.30804	78.64407	10.25492	78.99650			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>6,441</b>
ES33 On 05/11/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			7,924.75000	7.92475	8,264,200		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			7,845.52000	7.84552	8,184,970		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			8,004.08000	8.00408	8,343,530		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			1,160.54000	1.16054	1,506,420		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			1,091.52000	1.09152	1,437,400		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			1,229.65000	1.22965	1,575,530		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.01	Put			1,656.78000	1.65678	2,009,210		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			1,794.42000	1.79442	2,146,850		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			1,725.55000	1.72555	2,077,980		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>6,441</b>
I2025	On	05/11/2015	Bond Future			121.90432	121.90432	122.29217	122.29217			8,289,493.76	68	612
I2025	On	04/02/2016	Bond Future			122.72447	122.72447	123.11975	123.11975			0.00	0	0
<b>Total I2025 Future</b>												<b>8,289,493.76</b>	<b>68</b>	<b>612</b>
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			697.83000	0.69783	1,085,680		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			707.83000	0.70783	1,095,680		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			717.83000	0.71783	1,105,680		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2,870.25000	2.87025	3,265,530		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			2,880.25000	2.88025	3,275,530		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,890.25000	2.89025	3,285,530		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>												<b>8,289,493.76</b>	<b>68</b>	<b>612</b>
I2033	On	05/11/2015	Bond Future			102.01243	102.01243	102.59559	102.59559			0.00	0	100
I2033	On	04/02/2016	Bond Future			103.72245	103.72245	104.31611	104.31611			0.00	0	0
I2033	On	05/05/2016	Bond Future			104.57983	104.57983	105.18502	105.18502			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
I2033	On	05/11/2015	Bond Future	102.39	Put			0.00000	0.00000	377,570		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Call			195.59000	0.19559	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Put			0.00000	0.00000	387,570		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Call			185.59000	0.18559	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Put			0.00000	0.00000	397,570		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Call			205.59000	0.20559	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			1,916.11000	1.91611	1,322,450		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			1,906.11000	1.90611	1,312,450		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			1,926.11000	1.92611	1,332,450		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	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
I2033	On	05/05/2016	Bond Future	102.39	Call			2,795.02000	2.79502	2,189,830		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			2,785.02000	2.78502	2,179,830		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			2,775.02000	2.77502	2,169,830		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2033 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
I2038	On	05/11/2015	Bond Future			125.15505	125.15505	126.01040	126.01040			78,472,216.35	627	7,647
I2038	On	04/02/2016	Bond Future			125.87688	125.87688	126.74733	126.74733			0.00	0	0
<b>Total I2038 Future</b>												<b>78,472,216.35</b>	<b>627</b>	<b>7,647</b>
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			7,979.60000	7.97960	8,834,950		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,989.60000	7.98960	8,844,950		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			7,999.60000	7.99960	8,854,950		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			4,242.67000	4.24267	5,113,120		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			4,252.67000	4.25267	5,123,120		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			4,262.67000	4.26267	5,133,120		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>78,472,216.35</b>	<b>627</b>	<b>7,647</b>
I2046	On	05/11/2015	Bond Future			124.42264	124.42264	125.48580	125.48580			0.00	0	6,432
I2046	On	04/02/2016	Bond Future			126.50834	126.50834	127.59018	127.59018			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,432</b>
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			7,504.20000	7.50420	8,567,360		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			7,514.20000	7.51420	8,577,360		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			7,524.20000	7.52420	8,587,360		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			399.82000	0.39982	1,481,660		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			409.82000	0.40982	1,491,660		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			419.82000	0.41982	1,501,660		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>6,432</b>
I2050	On	05/11/2015	Bond Future			132.53446	132.53446	133.29951	133.29951			33,133,615.00	250	5,161
I2050	On	04/02/2016	Bond Future			133.21983	133.21983	133.99891	133.99891			0.00	0	0
<b>Total I2050 Future</b>												<b>33,133,615.00</b>	<b>250</b>	<b>5,161</b>
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			11,690.49000	11.69049	12,455,540		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			11,700.49000	11.70049	12,465,540		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			11,710.49000	11.71049	12,475,540		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			3,991.09000	3.99109	4,770,170		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			4,001.09000	4.00109	4,780,170		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			4,011.09000	4.01109	4,790,170		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>33,133,615.00</b>	<b>250</b>	<b>5,161</b>
R186	On	05/11/2015	Bond Future			8.62242	117.30722	8.57239	117.69284		9.47	938,457.76	8	32,884
R186	On	04/02/2016	Bond Future			8.69106	113.96624	8.63897	114.35925		9.41	0.00	0	5,365
R186	On	05/05/2016	Bond Future			8.74715	115.98798	8.69294	116.38866		9.30	0.00	0	0
R186	On	04/08/2016	Bond Future			8.80343	112.79204	8.74719	113.19906		9.41	0.00	0	0
<b>Total R186 Future</b>												<b>938,457.76</b>	<b>8</b>	<b>38,249</b>
R186	On	05/11/2015	Bond Future	9.00	Put			383.57000	0.38357	446,170	9.83	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.55	Put			1,529.37000	1.52937	1,716,570	9.51	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.75	Call			2,234.10000	2.23410	1,971,990	9.65	0.00	0	0
R186	On	05/11/2015	Bond Future	8.75	Put			873.22000	0.87322	996,730	9.65	0.00	0	10,200
R186	On	05/11/2015	Bond Future	8.85	Call			2,755.97000	2.75597	2,466,490	9.72	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			638.69000	0.63869	734,830	9.72	0.00	0	2,283
R186	On	05/11/2015	Bond Future	9.00	Call			3,622.39000	3.62239	3,299,370	9.83	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Put			2,469.50000	2.46950	2,722,920	9.42	0.00	0	9,430
R186	On	05/11/2015	Bond Future	8.45	Call			1,012.26000	1.01226	847,510	9.45	0.00	0	200
R186	On	05/11/2015	Bond Future	8.45	Put			1,963.20000	1.96320	2,184,070	9.45	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.50	Call			1,174.86000	1.17486	993,350	9.47	0.00	0	650
R186	On	05/11/2015	Bond Future	8.50	Put			1,736.00000	1.73600	1,940,110	9.47	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			1,356.22000	1.35622	1,157,800	9.51	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,102.56000	3.10256	3,388,830	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			513.53000	0.51353	411,360	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,041.97000	3.04197	3,325,420	9.39	0.00	0	8,650

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	05/11/2015	Bond Future	8.26	Call			533.01000	0.53301	427,990	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,981.87000	2.98187	3,262,470	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			733.49000	0.73349	601,290	9.42	0.00	0	843
R186	On	05/11/2015	Bond Future	7.86	Put			5,778.11000	5.77811	6,139,000	9.26	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			177.56000	0.17756	132,970	9.30	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			4,719.78000	4.71978	5,060,810	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			458.03000	0.45803	364,200	9.38	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,225.64000	3.22564	3,517,430	9.38	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			494.47000	0.49447	395,120	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			41.73000	0.04173	28,630	9.21	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			6,812.49000	6.81249	7,185,010	9.21	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			47.00000	0.04700	32,470	9.22	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			6,650.74000	6.65074	7,021,830	9.22	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			87.40000	0.08740	62,670	9.26	0.00	0	674
R186	On	04/02/2016	Bond Future	7.50	Put			9,307.40000	9.30740	9,666,530	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			233.88000	0.23388	199,180	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			9,230.11000	9.23011	9,588,420	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			3,032.99000	3.03299	2,806,620	9.60	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			2,197.54000	2.19754	2,364,180	9.60	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			221.04000	0.22104	187,930	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			9,385.23000	9.38523	9,745,130	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			227.23000	0.22723	193,350	9.08	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,208.12000	2.20812	2,048,230	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,865.02000	4.86502	5,105,810	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,237.05000	2.23705	2,075,740	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,817.50000	4.81750	5,056,870	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			639.40000	0.63940	575,280	8.99	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,476.92000	9.47692	9,813,480	8.99	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,179.43000	2.17943	2,020,940	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,912.84000	4.91284	5,155,030	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,145.99000	3.14599	2,960,970	9.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,884.95000	4.88495	5,106,950	9.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,080.58000	3.08058	2,898,000	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,967.84000	4.96784	5,192,280	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,112.16000	3.11216	2,928,370	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,925.24000	4.92524	5,148,470	9.41	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>60,530</b>
<b>Total For R186</b>												<b>938,457.76</b>	<b>8</b>	<b>98,779</b>
R197	On	05/11/2015	Bond Future			293.13886	293.13886	293.67232	293.67232			0.00	0	927
R197	On	04/02/2016	Bond Future			291.69195	291.69195	292.23623	292.23623			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>927</b>
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			1,317.68000	1.31768	1,851,140		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			1,327.68000	1.32768	1,861,140		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			1,337.68000	1.33768	1,871,140		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			4,773.77000	4.77377	5,318,050		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			4,753.77000	4.75377	5,298,050		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			4,763.77000	4.76377	5,308,050		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>927</b>
R202	On	05/11/2015	Bond Future			237.94048	237.94048	239.21981	239.21981			187,497,098.24	788	54,074
R202	On	04/02/2016	Bond Future			238.55046	238.55046	239.85290	239.85290			0.00	0	0
<b>Total R202 Future</b>												<b>187,497,098.24</b>	<b>788</b>	<b>54,074</b>
R202	On	05/11/2015	Bond Future	245.99	Put			6,770.19000	6.77019	8,049,520		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			6,780.19000	6.78019	8,059,520		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			6,790.19000	6.79019	8,069,520		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			137.10000	0.13710	1,439,540		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			147.10000	0.14710	1,449,540		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			157.10000	0.15710	1,459,540		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>187,497,098.24</b>	<b>788</b>	<b>54,074</b>
R2023	On	05/11/2015	Bond Future			8.46839	97.64653	8.42344	97.88228		7.47	0.00	0	14,033
R2023	On	04/02/2016	Bond Future			8.55253	99.27533	8.50524	99.51585		6.79	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.61426	97.10725	8.56460	97.35256		7.09	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,083</b>
R2023	On	05/11/2015	Bond Future	7.99	Put			2,516.28000	2.51628	2,708,610	7.40	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			214.54000	0.21454	169,630	7.40	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,471.30000	2.47130	2,662,140	7.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2015	Bond Future	8.01	Call			223.97000	0.22397	177,540	7.40	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,426.67000	2.42667	2,615,990	7.40	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			205.43000	0.20543	162,010	7.40	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			3,231.68000	3.23168	3,406,670	6.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			628.12000	0.62812	561,520	6.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			3,192.86000	3.19286	3,366,780	6.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			600.66000	0.60066	536,200	6.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			3,270.76000	3.27076	3,446,820	6.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			614.28000	0.61428	548,750	6.66	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,419.17000	1.41917	1,320,830	7.02	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			3,042.08000	3.04208	3,189,050	7.02	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,438.84000	1.43884	1,339,590	7.02	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			3,011.25000	3.01125	3,157,310	7.02	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,458.68000	1.45868	1,358,520	7.02	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,980.62000	2.98062	3,125,770	7.02	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>15,083</b>
R203	On	05/11/2015	Bond Future			7.42498	102.65250	7.37847	102.73224		2.03	0.00	0	15,930
R203	On	04/02/2016	Bond Future			7.54287	104.36478	7.48788	104.44675		1.21	0.00	0	0
R203	On	05/05/2016	Bond Future			7.60887	102.04598	7.54264	102.12999		1.51	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
R203	On	05/11/2015	Bond Future	5.99	Call			0.01000	0.00001	0,010	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,419.05000	2.41905	2,498,790	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.01000	0.00001	0,010	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,401.36000	2.40136	2,481,100	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.02000	0.00002	0,010	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,383.68000	2.38368	2,463,410	1.92	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			148.24000	0.14824	123,360	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			518.83000	0.51883	575,920	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			153.13000	0.15313	127,660	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			508.73000	0.50873	565,230	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			157.91000	0.15791	131,860	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			498.53000	0.49853	554,450	1.20	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			304.13000	0.30413	272,790	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			689.23000	0.68923	741,900	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			309.18000	0.30918	277,490	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			681.52000	0.68152	733,840	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			314.28000	0.31428	282,240	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			673.87000	0.67387	725,840	1.49	0.00	0	0
<b>Total R203 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 R203</b>									<b>0.00</b>	<b>0</b>	<b>15,930</b>
R2030 On 05/11/2015 Bond Future			9.02127	94.10220	8.97135	94.47613			0.00	0	9,973
R2030 On 04/02/2016 Bond Future			9.08988	91.66532	9.03820	92.04628			0.00	0	400
<b>Total R2030 Future</b>									<b>0.00</b>	<b>0</b>	<b>10,373</b>
R2030 On 05/11/2015 Bond Future	8.50	Put			3,638.72000	3.63872	4,012,650		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Put			3,559.45000	3.55945	3,933,380		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Put			3,718.08000	3.71808	4,092,010		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Put			2,242.36000	2.24236	2,623,320		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Put			2,165.92000	2.16592	2,546,880		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Put			2,089.58000	2.08958	2,470,540		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>10,373</b>
R2032 On 05/11/2015 Bond Future			9.09055	93.81593	9.04571	94.17553		119,146,231.10		1,270	2,849
R2032 On 04/02/2016 Bond Future			9.15775	95.38084	9.11139	95.74727		0.00		0	0
R2032 On 05/05/2016 Bond Future			9.21507	92.91530	9.16719	93.28871		0.00		0	0
<b>Total R2032 Future</b>								<b>119,146,231.10</b>		<b>1,270</b>	<b>2,849</b>
R2032 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Put			9,087.51000	9.08751	9,447,110		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			8,995.53000	8.99553	9,355,130		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			8,903.67000	8.90367	9,263,270		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Put			3,430.06000	3.43006	3,796,490		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Put			3,346.54000	3.34654	3,712,970		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Put			3,263.12000	3.26312	3,629,550		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Put			1,401.25000	1.40125	1,774,660		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Put			1,321.35000	1.32135	1,694,760		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Put			1,241.55000	1.24155	1,614,960		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2032 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>119,146,231.10</b>	<b>1,270</b>	<b>2,849</b>
R2037 On 05/11/2015 Bond Future			9.22438	95.63777	9.17953	96.03167			0.00	0	49,825
R2037 On 04/02/2016 Bond Future			9.28904	92.97612	9.24275	93.37734			0.00	0	370
R2037 On 05/05/2016 Bond Future			9.34556	94.62617	9.29784	95.03505			0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>50,195</b>
R2037 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	7.99	Put			11,476.34000	11.47634	11,870,240		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Put			11,370.96000	11.37096	11,764,860		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Put			11,265.75000	11.26575	11,659,650		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			4,351.97000	4.35197	4,753,190		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			4,539.08000	4.53908	4,940,300		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			4,445.46000	4.44546	4,846,680		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			2,527.72000	2.52772	2,936,600		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			2,707.35000	2.70735	3,116,230		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			2,617.47000	2.61747	3,026,350		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>50,195</b>
R204 On 05/11/2015 Bond Future			7.80848	103.61067	7.75767	103.74933		3.37	0.00	0	24,021
R204 On 04/02/2016 Bond Future			7.91065	101.30253	7.85448	101.44441		2.73	0.00	0	0
R204 On 05/05/2016 Bond Future			7.98647	103.09944	7.92406	103.24440		2.95	0.00	0	0
<b>Total R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>24,021</b>
R204 On 05/11/2015 Bond Future	6.24	Call			0.01000	0.00001	0,010	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			4,252.93000	4.25293	4,391,590	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			0.01000	0.00001	0,010	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			4,224.19000	4.22419	4,362,850	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			0.02000	0.00002	0,010	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			4,195.46000	4.19546	4,334,110	3.21	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			290.81000	0.29081	249,970	2.70	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			1,217.51000	1.21751	1,318,550	2.70	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			298.52000	0.29852	256,900	2.70	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			1,199.66000	1.19966	1,299,920	2.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future	7.51	Call			306.16000	0.30616	263,760	2.70	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,181.74000	1.18174	1,281,220	2.70	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			745.88000	0.74588	682,820	2.95	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,174.93000	1.17493	1,256,830	2.95	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			756.14000	0.75614	692,520	2.95	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,161.82000	1.16182	1,243,160	2.95	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			766.81000	0.76681	702,610	2.95	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,149.13000	1.14913	1,229,890	2.95	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>24,021</b>
R2044	On	05/11/2015	Bond Future			9.24769	97.43868	9.20282	97.86882			2,923,160.40	30	17,516
R2044	On	04/02/2016	Bond Future			9.30857	94.68184	9.26230	95.12000			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.36168	96.36222	9.31404	96.80867			0.00	0	0
<b>Total R2044 Future</b>												<b>2,923,160.40</b>	<b>30</b>	<b>17,516</b>
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			10,090.20000	10.09020	10,520,340		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			9,976.31000	9.97631	10,406,450		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			9,862.64000	9.86264	10,292,780		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			2,650.28000	2.65028	3,088,440		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			2,550.73000	2.55073	2,988,890		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			2,451.36000	2.45136	2,889,520		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			3,134.84000	3.13484	3,581,290		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			3,035.47000	3.03547	3,481,920		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			2,936.28000	2.93628	3,382,730		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>2,923,160.40</b>	<b>30</b>	<b>17,516</b>
R2048	On	05/11/2015	Bond Future			9.23320	96.74279	9.18834	97.18412			0.00	0	48,482
R2048	On	04/02/2016	Bond Future			9.29554	98.35649	9.24927	98.80603			0.00	0	3,750
R2048	On	05/05/2016	Bond Future			9.34450	95.66538	9.29690	96.12336			0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>52,232</b>
R2048	On	05/11/2015	Bond Future	8.00	Put			13,142.76000	13.14276	13,584,090		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/11/2015	Bond Future	8.01	Put			13,019.30000	13.01930	13,460,630		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			13,266.47000	13.26647	13,707,800		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			2,590.34000	2.59034	3,039,880		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			2,488.13000	2.48813	2,937,670		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			2,386.11000	2.38611	2,835,650		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			3,049.73000	3.04973	3,507,710		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			2,947.64000	2.94764	3,405,620		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			2,845.74000	2.84574	3,303,720		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>52,232</b>
R207	On	05/11/2015	Bond Future			8.09945	99.34651	8.05418	99.50172		4.53	0.00	0	43,931
R207	On	04/02/2016	Bond Future			8.19654	97.36218	8.14765	97.52080		4.04	0.00	0	0
R207	On	05/05/2016	Bond Future			8.27741	99.08946	8.22450	99.25147		4.17	0.00	0	0
R207	On	04/08/2016	Bond Future			8.36263	97.24447	8.30550	97.40866		4.04	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>43,931</b>
R207	On	05/11/2015	Bond Future	7.43	Call			40.59000	0.04059	29,420	4.42	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,211.71000	2.21171	2,355,750	4.42	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			59.96000	0.05996	44,510	4.43	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,984.68000	1.98468	2,124,440	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			189.28000	0.18928	151,030	4.48	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,274.82000	1.27482	1,391,780	4.48	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			197.40000	0.19740	157,930	4.48	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,248.16000	1.24816	1,363,900	4.48	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			205.77000	0.20577	165,070	4.48	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,221.77000	1.22177	1,336,280	4.48	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			211.66000	0.21166	183,150	3.91	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,376.53000	2.37653	2,506,640	3.91	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			217.68000	0.21768	188,530	3.91	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,349.19000	2.34919	2,478,660	3.91	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			223.82000	0.22382	194,040	3.91	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,321.99000	2.32199	2,450,830	3.91	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			108.75000	0.10875	91,990	3.86	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future	7.27	Put			3,010.92000	3.01092	3,152,780	3.86	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			797.47000	0.79747	736,500	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,922.64000	1.92264	2,023,680	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			496.88000	0.49688	453,230	4.09	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,560.08000	2.56008	2,678,440	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			774.32000	0.77432	714,570	4.14	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,961.69000	1.96169	2,063,950	4.14	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			785.84000	0.78584	725,480	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,942.10000	1.94210	2,043,750	4.15	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,054.53000	1.05453	985,830	4.00	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,909.25000	1.90925	2,004,740	4.00	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,030.08000	1.03008	962,430	4.00	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,942.98000	1.94298	2,039,520	4.00	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,042.26000	1.04226	974,090	4.00	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,926.07000	1.92607	2,022,090	4.00	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>177</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>44,108</b>
R208	On	05/11/2015	Bond Future			8.25496	94.30369	8.20987	94.48927		5.83	0.00	0	40,314
R208	On	04/02/2016	Bond Future			8.34163	95.87671	8.29367	96.06625		5.19	0.00	0	0
R208	On	05/05/2016	Bond Future			8.41122	94.17565	8.36019	94.36905		5.46	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,314</b>
R208	On	05/11/2015	Bond Future	7.75	Call			126.91000	0.12691	98,030	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,045.41000	2.04541	2,202,110	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			132.99000	0.13299	103,030	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,009.27000	2.00927	2,164,890	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			1,412.19000	1.41219	1,271,340	6.04	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			307.03000	0.30703	351,760	6.04	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			121.05000	0.12105	93,240	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,081.79000	2.08179	2,239,560	5.77	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			379.78000	0.37978	335,000	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,601.94000	2.60194	2,746,700	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			389.16000	0.38916	343,560	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,570.62000	2.57062	2,714,560	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			398.71000	0.39871	352,270	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,539.50000	2.53950	2,682,600	5.08	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,373.45000	2.37345	2,493,240	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,008.89000	1.00889	934,550	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,349.24000	2.34924	2,468,300	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			980.22000	0.98022	907,320	5.40	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,397.82000	2.39782	2,518,320	5.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future	8.00	Call			994.48000	0.99448	920,870	5.40	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>42,514</b>
R209	On	05/11/2015	Bond Future			9.15732	74.05524	9.10740	74.41858		15.13	7,405,524.00	100	24,850
R209	On	04/02/2016	Bond Future			9.21729	75.29049	9.16588	75.66049		14.76	0.00	0	400
R209	On	05/05/2016	Bond Future			9.26838	73.47647	9.21548	73.85343		15.09	0.00	0	0
<b>Total R209 Future</b>												<b>7,405,524.00</b>	<b>100</b>	<b>25,250</b>
R209	On	05/11/2015	Bond Future	7.99	Call			10.25000	0.01025	6,620	14.62	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,912.60000	8.91260	9,272,310	14.62	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			10.94000	0.01094	7,090	14.62	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,826.62000	8.82662	9,186,110	14.62	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			11.71000	0.01171	7,620	14.63	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,830.32000	4.83032	5,150,280	14.87	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			1,095.42000	1.09542	930,220	15.13	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			1,886.48000	1.88648	2,084,620	15.13	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			8,740.86000	8.74086	9,100,110	14.63	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			1,661.36000	1.66136	1,448,860	15.30	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,278.59000	1.27859	1,429,430	15.30	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			2,037.49000	2.03749	1,800,060	15.40	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,006.83000	1.00683	1,132,740	15.40	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			181.14000	0.18114	137,760	14.87	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			1,434.44000	1.43444	1,302,510	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,458.27000	4.45827	4,696,340	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,127.87000	4.12787	3,877,260	15.31	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,636.00000	1.63600	1,755,390	15.31	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,385.60000	1.38560	1,256,820	14.64	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,563.28000	4.56328	4,804,500	14.64	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,409.88000	1.40988	1,279,530	14.64	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,510.58000	4.51058	4,750,230	14.64	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			2,758.79000	2.75879	2,583,950	15.09	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			4,325.33000	4.32533	4,527,450	15.09	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,791.39000	2.79139	2,615,250	15.10	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,284.11000	4.28411	4,484,930	15.10	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,727.76000	2.72776	2,554,190	15.09	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,368.23000	4.36823	4,571,620	15.09	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,500</b>
<b>Total For R209</b>												<b>7,405,524.00</b>	<b>100</b>	<b>29,750</b>
R210	On	05/11/2015	Bond Future			178.33854	178.33854	179.06881	179.06881			112,531,618.74	631	2,929
R210	On	04/02/2016	Bond Future			181.32799	181.32799	182.07177	182.07177			0.00	0	0
<b>Total R210 Future</b>												<b>112,531,618.74</b>	<b>631</b>	<b>2,929</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			2,931.19000	2.93119	3,661,460		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			2,941.19000	2.94119	3,671,460		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			2,921.19000	2.92119	3,651,460		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			2,918.23000	2.91823	3,662,010		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			2,928.23000	2.92823	3,672,010		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			2,938.23000	2.93823	3,682,010		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>112,531,618.74</b>	<b>631</b>	<b>2,929</b>
R211	On	05/11/2015	Bond Future			135.78286	135.78286	135.84582	135.84582			0.00	0	0
R211	On	04/02/2016	Bond Future			136.36090	136.36090	136.42585	136.42585			0.00	0	1,120
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
R211	On	05/11/2015	Bond Future	134.99	Call			855.82000	0.85582	792,860		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			845.82000	0.84582	782,860		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			835.82000	0.83582	772,860		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			2,564.15000	2.56415	2,629,100		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			2,574.15000	2.57415	2,639,100		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			2,584.15000	2.58415	2,649,100		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	05/11/2015	Bond Future			140.84530	140.84530	141.06111	141.06111			0.00	0	928
R212	On	04/02/2016	Bond Future			141.34248	141.34248	141.56285	141.56285			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>928</b>
R212	On	05/11/2015	Bond Future	145.99	Put			4,928.89000	4.92889	5,144,700		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			4,938.89000	4.93889	5,154,700		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,948.89000	4.94889	5,164,700		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			4,427.15000	4.42715	4,647,520		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			4,437.15000	4.43715	4,657,520		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			4,447.15000	4.44715	4,667,520		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>928</b>
R213	On	05/11/2015	Bond Future			9.05132	84.53852	9.00144	84.89866		12.96	0.00	0	21,426
R213	On	04/02/2016	Bond Future			9.12043	85.94869	9.06886	86.31558		12.51	0.00	0	450
R213	On	05/05/2016	Bond Future			9.17422	83.92445	9.12101	84.29832		12.86	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,876</b>
R213	On	05/11/2015	Bond Future	7.74	Call			3.48000	0.00348	2,120	12.51	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,891.85000	9.89185	10,250,630	12.51	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			3.74000	0.00374	2,290	12.51	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,807.44000	9.80744	10,166,130	12.51	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			4.04000	0.00404	2,470	12.51	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			9,723.18000	9.72318	10,081,750	12.51	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			1,552.13000	1.55213	1,411,580	12.41	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,946.71000	3.94671	4,173,050	12.41	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,578.43000	1.57843	1,436,260	12.41	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,898.77000	3.89877	4,123,490	12.41	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,605.01000	1.60501	1,461,210	12.41	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,851.20000	3.85120	4,074,290	12.41	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,182.66000	2.18266	2,032,240	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,930.71000	4.93071	5,154,160	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,209.92000	2.20992	2,058,230	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,884.22000	4.88422	5,106,400	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,237.38000	2.23738	2,084,430	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,838.02000	4.83802	5,058,940	12.75	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>21,876</b>
R214	On	05/11/2015	Bond Future			9.19266	74.97947	9.14275	75.36197		15.84	0.00	0	11,693
R214	On	04/02/2016	Bond Future			9.25368	76.23012	9.20226	76.61968		15.49	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.30142	74.28707	9.24856	74.68399		15.83	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,313</b>
R214	On	05/11/2015	Bond Future	8.01	Call			9.72000	0.00972	6,250	15.32	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			9,639.84000	9.63984	10,018,870	15.32	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			8.46000	0.00846	5,400	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			9,826.37000	9.82637	10,205,810	15.31	0.00	0	0

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	05/11/2015	Bond Future	8.00	Call			9.06000	0.00906	5,810	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			9,732.99000	9.73299	10,112,240	15.31	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			260.89000	0.26089	225,230	14.99	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,515.30000	10.51530	10,869,200	14.99	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			267.81000	0.26781	231,370	14.99	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,428.47000	10.42847	10,781,590	14.99	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			274.88000	0.27488	237,630	14.99	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,341.96000	10.34196	10,694,270	14.99	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			2,795.19000	2.79519	2,616,120	15.83	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,788.43000	4.78843	5,006,280	15.83	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			2,827.27000	2.82727	2,646,860	15.83	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,741.79000	4.74179	4,958,300	15.83	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,861.15000	2.86115	2,679,380	15.84	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,697.09000	4.69709	4,912,240	15.84	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>16,313</b>
<b>Total for Bond</b>												<b>550,337,415.35</b>	<b>3,772</b>	<b>527,910</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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</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>
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/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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 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
<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>
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>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2035 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</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 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R207/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/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/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R211 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 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 05/11/2015 GOVI			489.50900	489.50900	490.99500	490.99500			44,055,810.00	9	449
GOVI On 04/02/2016 GOVI			497.67100	497.67100	499.18600	499.18600			0.00	0	26
GOVI On 05/05/2016 GOVI			506.48900	506.48900	508.03300	508.03300			0.00	0	0
<b>Total GOVI Future</b>									<b>44,055,810.00</b>	<b>9</b>	<b>475</b>
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			389,950.00000	38.99500	404,810,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			390,050.00000	39.00500	404,910,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			390,150.00000	39.01500	405,010,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			128,040.00000	12.80400	143,190,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			128,140.00000	12.81400	143,290,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			128,240.00000	12.82400	143,390,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			99,570.00000	9.95700	115,010,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			99,670.00000	9.96700	115,110,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			99,770.00000	9.97700	115,210,000		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>44,055,810.00</b>	<b>9</b>	<b>475</b>
<b>Total for GOVI</b>									<b>44,055,810.00</b>	<b>9</b>	<b>475</b>
AL37 On 05/11/2015 Index Future			461.64800	461.64800	462.40100	462.40100			0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	04/02/2016	Index Future			469.34600	469.34600	470.11500	470.11500			0.00	0	0
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	<b>3</b>
AL7T	On	05/11/2015	Index Future			539.14000	539.14000	540.78900	540.78900			0.00	0	1
AL7T	On	04/02/2016	Index Future			548.13000	548.13000	549.81100	549.81100			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
ALBI	On	05/11/2015	Index Future			492.21400	492.21400	493.83200	493.83200			0.00	0	453
ALBI	On	04/02/2016	Index Future			500.42100	500.42100	502.07000	502.07000			0.00	0	146
ALBI	On	05/05/2016	Index Future			509.28700	509.28700	510.96800	510.96800			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>599</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>599</b>
IGOV	On	05/11/2015	Index Future			230.52400	230.52400	231.46700	231.46700			0.00	0	969
IGOV	On	04/02/2016	Index Future			234.38700	234.38700	235.34700	235.34700			0.00	0	82
IGOV	On	05/05/2016	Index Future			238.55800	238.55800	239.53700	239.53700			0.00	0	0
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,051</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,051</b>
ILBI	On	05/11/2015	Index Future			625.20100	625.20100	627.56900	627.56900			0.00	0	0
ILBI	On	04/02/2016	Index Future			635.86300	635.86300	638.27300	638.27300			0.00	0	163
<b>Total ILBI Future</b>												<b>0.00</b>	<b>0</b>	<b>163</b>
<b>Total For ILBI</b>												<b>0.00</b>	<b>0</b>	<b>163</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,817</b>
JIBAR F	On	21/10/2015	Jibar Future			6.32000	93.68000	6.38000	93.62000			0.00	0	0
JIBAR F	On	18/11/2015	Jibar Future			6.42000	93.58000	6.47000	93.53000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			6.50000	93.50000	6.51000	93.49000			0.00	0	0
JIBAR F	On	20/01/2016	Jibar Future			6.56000	93.44000	6.56000	93.44000			0.00	0	0
JIBAR F	On	17/02/2016	Jibar Future			6.69000	93.31000	6.67000	93.33000			0.00	0	2,000
JIBAR F	On	16/03/2016	Jibar Future			6.83000	93.17000	6.77000	93.23000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.13000	92.87000	7.00000	93.00000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.45000	92.55000	7.19000	92.81000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.60000	92.40000	7.42000	92.58000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.77000	92.23000	7.56000	92.44000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.92000	92.08000	7.70000	92.30000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			8.07000	91.93000	7.83000	92.17000			0.00	0	0
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>2,000</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 Derivatives :</b>									<b>594,393,225.35</b>	<b>3,781</b>	<b>532,202</b>
AA02 On 28/03/2016 Spot Bond				100.07467		100.00410			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>
AA04 On 22/03/2017 Spot Bond				100.18579		100.16426			0.00	440,000,000	110,000,000
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
AA05 On 22/03/2019 Spot Bond			9.42500	99.79903	9.37500	99.91884		88,595,000,000,000.00	9,400,000,000	500,000,000	
<b>Total AA05 SPOT</b>									<b>88,595,000,000,000.00</b>	<b>9,400,000,000</b>	<b>500,000,000</b>
<b>Total For AA05</b>									<b>88,595,000,000,000.00</b>	<b>9,400,000,000</b>	<b>500,000,000</b>
AA06 On 15/04/2021 Spot Bond				101.65528		101.63430			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			10.01500	102.21003	9.97000	102.36820			0.00	0	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	112.03200	10.00000	112.00300			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				100.89908		100.87627			0.00	0	0
<b>Total AB010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				99.76275		99.73888			0.00	0	0
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.81500	98.98150	9.76500	99.08491		6,085,300,000,000.00	620,000,000	310,000,000	
<b>Total AB013 SPOT</b>									<b>6,085,300,000,000.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
<b>Total For AB013</b>									<b>6,085,300,000,000.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	10.47594	100.00000	10.45055			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	103.94898	10.84000	103.91917			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>
AB016L On 05/02/2025 Spot Bond			100.00000	10.79247	100.00000	10.77110			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AB016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2025 Spot Bond			11.37000	100.82462	11.37000	100.79399				0.00	0	0
<b>Total AB018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2025 Spot Bond			100.00000	12.38373	100.00000	12.34464				0.00	0	0
<b>Total AB019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2027 Spot Bond			11.81000	89.53053	11.81000	89.47409				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2027 Spot Bond			100.00000	11.27164	100.00000	11.22152				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				101.75619		101.73388				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			8.97000	106.12821	8.92500	106.16918		8,970,000,000,000.00		1,000,000,000	500,000,000	
<b>Total AB09 SPOT</b>								<b>8,970,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For AB09</b>								<b>8,970,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
ABC12 On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400				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			2.83000	271.17139	2.80000	271.60110				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>
ABFN06 On 17/03/2016 Spot Bond				100.54976		100.53006				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				101.04178		101.02089				0.00	0	0
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.33539		100.31296				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				100.34334		100.32037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.15354		100.13246				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				99.72874		99.70986				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				99.41568		99.39629				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>
ABFN13 On 14/05/2020 Spot Bond				101.61722		101.59618				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN14 On 14/05/2022 Spot Bond				101.07983		101.05790				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.16000	178.65393	2.13000	178.85376				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>
ABN09 On 27/06/2023 Spot Bond			2.17000	180.48899	2.17000	180.41755				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	190.47509	1.82000	190.40152				0.00	0	0
<b>Total ABN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			8.36625	82.95365	8.32125	83.01565				0.00	0	0
<b>Total ABN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			8.36625	82.95365	8.32125	83.01565				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>
ABN39 On 21/09/2016 Spot Bond				100.24706		100.22445				0.00	400,000,000	100,000,000
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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				100.05000		100.05000				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				99.59000		99.59000				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				98.23000		98.23000				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				98.55000		98.55000				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				101.77173		101.75082				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				101.64841		101.62817				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				97.18000		97.18000				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>
ABN52 On 18/05/2016 Spot Bond				96.48000		96.48000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				96.19000		96.19000				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				95.92000		95.92000				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				100.08083		100.06061				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>
ABN58 On 16/07/2017 Spot Bond				101.70674		101.68476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				94.18000		94.18000				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				93.97000		93.97000				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			2.76000	111.76308	2.72000	112.09236				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			2.57000	163.66540	2.53000	164.29526				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			2.51000	217.53212	2.47000	218.63775				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				90.16000		90.16000				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				92.63000		92.63000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			10.04000	88.89783	9.99500	89.08785				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				101.95000		101.95000				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				105.03000		105.03000				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				51.36000		51.36000				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				101.27505		101.21352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.45000		100.45000				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				110.26500		110.26500				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	108.81357	9.63000	108.78562				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				104.14000		104.14000				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			9.99500	106.28425	9.94500	106.59746				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.39000	88.90234	9.34500	89.05685				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				104.68000		104.68000				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				120.93000		120.93000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			10.09000	105.63976	10.04000	105.94991			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				94.33000		94.33000			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				100.47345		100.45082			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				101.42186		101.39894			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.62000	103.13846	8.57500	103.21428		24,480,800,000,000.00	2,840,000,000	1,444,600,000	
<b>Total ABS10 SPOT</b>								<b>24,480,800,000,000.00</b>	<b>2,840,000,000</b>	<b>1,444,600,000</b>	
<b>Total For ABS10</b>								<b>24,480,800,000,000.00</b>	<b>2,840,000,000</b>	<b>1,444,600,000</b>	
ABS11 On 09/04/2021 Spot Bond			9.86500	98.00627	9.82000	98.16666		9,865,000,000,000.00	1,000,000,000	500,000,000	
<b>Total ABS11 SPOT</b>								<b>9,865,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For ABS11</b>								<b>9,865,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
ABS12 On 14/05/2020 Spot Bond			9.63500	102.15692	9.59000	102.29430		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 14/05/2022 Spot Bond			10.09500	101.69346	10.05000	101.87740		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>	
ABS6 On 01/06/2020 Spot Bond			9.49000	97.96259	9.44500	98.09963		69,846,400,000,000.00	7,360,000,000	2,837,100,000	
<b>Total ABS6 SPOT</b>								<b>69,846,400,000,000.00</b>	<b>7,360,000,000</b>	<b>2,837,100,000</b>	
<b>Total For ABS6</b>								<b>69,846,400,000,000.00</b>	<b>7,360,000,000</b>	<b>2,837,100,000</b>	
ABS7 On 11/09/2026 Spot Bond			10.64000	88.76495	10.59000	89.03297		75,969,600,000,000.00	7,140,000,000	3,670,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABS7 SPOT</b>									<b>'5,969,600,000,000.00</b>	<b>7,140,000,000</b>	<b>3,670,000,000</b>
<b>Total For ABS7</b>									<b>'5,969,600,000,000.00</b>	<b>7,140,000,000</b>	<b>3,670,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.74000	101.10457	7.70000	101.10184			3,715,200,000,000.00	480,000,000	120,000,000
<b>Total ABS9 SPOT</b>									<b>3,715,200,000,000.00</b>	<b>480,000,000</b>	<b>120,000,000</b>
<b>Total For ABS9</b>									<b>3,715,200,000,000.00</b>	<b>480,000,000</b>	<b>120,000,000</b>
ABSI2 On 07/12/2023 Spot Bond			2.23000	282.25991	2.20000	282.71636			0.00	0	0
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI3 On 31/01/2017 Spot Bond			1.64000	133.90844	1.59000	133.94462			0.00	0	0
<b>Total ABSI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.27000	135.89594	2.24000	136.07726			0.00	0	0
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01072	100.00000	0.01069			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>
ACL02L On 20/03/2018 Spot Bond			100.00000	13.82258	100.00000	13.78873			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>
ACL03L On 20/03/2016 Spot Bond			100.00000	82.16704	100.00000	81.98198			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>
ACL047 On 22/10/2018 Spot Bond				75.79586		76.03832			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	52.72897	100.00000	52.59983			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>
ACL082 On 30/07/2017 Spot Bond				101.52099		101.49680			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				101.52099		101.49680			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				101.52925		101.50493			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				101.52925		101.50493				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				101.51272		101.48866				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 20/12/2015 Spot Bond				98.52589		98.50723				0.00	0	0
<b>Total ACL088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400				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>
ACL089 On 26/12/2015 Spot Bond				100.08977		100.01560				0.00	0	0
<b>Total ACL092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 20/12/2018 Spot Bond				100.26197		100.23801				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/06/2020 Spot Bond				100.26909		100.24446				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/12/2025 Spot Bond				100.27199		100.24710				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.26610		100.24175				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>
ACL098 On 20/12/2017 Spot Bond				100.25309		100.22994				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>
ACL100 On 20/12/2019 Spot Bond			9.84500	100.85590	9.80000	100.98346				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>
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2016 Spot Bond				92.89909		92.87903				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				215.59742		217.08519				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				215.60335		217.09050				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				100.25888		100.23520				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>
ACL136 On 20/09/2021 Spot Bond				101.15647		101.13369				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				100.68683		100.66395				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				101.15642		101.13367				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				102.10777		102.08383				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				101.82070		101.79737				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	113.18400	10.00000	113.15400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL142 On 20/12/2016 Spot Bond				101.08381		101.06094				0.00	7,560,000	5,310,000
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>7,560,000</b>	<b>5,310,000</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>7,560,000</b>	<b>5,310,000</b>
ACL143 On 20/12/2016 Spot Bond				101.05676		101.03563				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2021 Spot Bond				100.25979		100.23603				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>
ACL145 On 20/03/2017 Spot Bond				100.99377		100.97176				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>
ACL151 On 20/03/2017 Spot Bond				100.25470		100.23142				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>
ACL156 On 20/03/2017 Spot Bond				100.24431		100.22197				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>
ACL157 On 20/03/2022 Spot Bond			10.23000	100.32945	10.23000	100.30196				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>
ACL161 On 20/06/2017 Spot Bond				108.34335		108.34335				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>
ACL165 On 20/06/2019 Spot Bond			9.89000	102.48137	9.84000	102.60685				0.00	0	200,000,000
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ACL167 On 20/06/2017 Spot Bond				100.25373		100.23053				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>
ACL168 On 20/06/2017 Spot Bond			1.75000	121.32895	1.75000	121.28232				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>
ACL169 On 20/06/2017 Spot Bond				100.24446		100.22219				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.25173		100.22878				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				100.23719		100.21558				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>
ACL181 On 20/06/2017 Spot Bond				100.23504		100.21063				0.00	60,000,000	28,000,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>28,000,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>60,000,000</b>	<b>28,000,000</b>
ACL182 On 20/06/2017 Spot Bond				101.41232		101.39108				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				100.23456		100.21319				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				100.98125		100.95962				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				100.25027		100.22747				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				100.24848		100.22575				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.26086		100.23699				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				100.26470		100.24047				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>
ACL192 On 20/12/2015 Spot Bond				100.37857		100.35850				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				100.26568		100.24137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.26568		100.24137				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				100.27492		100.24986				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				100.24591		100.22351				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				100.28037		100.25475				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				101.57267		101.54996				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				100.27492		100.24986				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				99.99536		99.97558				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.27071		100.24595				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				100.26333		100.23933				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				156.20037		157.27872				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				157.31472		158.40058				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				100.23823		100.21643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL205 On 20/03/2018 Spot Bond				100.22932		100.20843				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				100.86952		100.84942				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				100.23486		100.21345				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				98.41799		98.39420				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				100.24446		100.22219				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				100.23165		100.21055				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				100.23136		100.21029				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.25625		100.23281				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>
ACL218 On 11/05/2020 Spot Bond				101.21218		101.18903				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				101.55831		101.53466				0.00	0	0
<b>Total ACL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond				101.53290		101.50964				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.50766		100.48324				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				101.48342		101.46007				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				101.44063		101.41802				0.00	0	0
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				100.88427		100.85972				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>
ADCB1 On 31/01/2016 Spot Bond			100.00000	89.53803	100.00000	89.11963				0.00	0	0
<b>Total ADCB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01I On 18/11/2016 Spot Bond			100.00000	36.54699	100.00000	36.45845				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	14.38680	100.00000	14.35157				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>
AFS2U On 02/07/2020 Spot Bond			100.00000	1.44115	100.00000	1.79708				0.00	0	0
<b>Total AFS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGN00 On 12/10/2015 Spot Bond				100.69838		100.68032				0.00	0	0
<b>Total AGN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2015 Spot Bond				100.86960		100.84867				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1B On 21/11/2014 Spot Bond				100.95397						0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	89.52395	100.00000	89.30874				0.00	0	0
<b>Total AHF1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond				101.01010						0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	89.54594	100.00000	89.33068				0.00	0	0
<b>Total AHF1C1 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 AHF1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				101.55636		101.53508			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				101.70786		101.68449			0.00	0	0
<b>Total AHF2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				101.90977		101.88362			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				101.50785		101.48667			0.00	0	0
<b>Total AHF3A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2016 Spot Bond			8.30500	102.08829	8.26000	102.08899			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				101.93222		101.90510			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				102.24344		102.21194			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>
AHL01U On 15/04/2020 Spot Bond			100.00000	37.06145	100.00000	36.93152			0.00	0	0
<b>Total AHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AU On 15/04/2020 Spot Bond			100.00000	9.63665	100.00000	9.60287			0.00	0	0
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			9.46000	97.85039	9.41000	97.96795		54,868,000,000,000.00	5,800,000,000	2,900,000,000	
<b>Total AIR01 SPOT</b>								<b>54,868,000,000,000.00</b>	<b>5,800,000,000</b>	<b>2,900,000,000</b>	
<b>Total For AIR01</b>								<b>54,868,000,000,000.00</b>	<b>5,800,000,000</b>	<b>2,900,000,000</b>	
AIR02 On 30/04/2023 Spot Bond			10.09000	113.21101	10.04000	113.45576		0.00	0	0	
<b>Total AIR02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIR03 On 09/03/2016 Spot Bond			7.76000	101.98260	7.72000	101.97893		0.00	0	0	
<b>Total AIR03 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 AIR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			9.78000	100.09494	9.73500	100.32317			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	16.48567	100.00000	16.44919			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.42000	100.27515	10.37000	100.61159			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			2.82000	170.06641	2.78000	170.68012			0.00	0	0
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.54313		100.52140			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>
APF01 On 26/09/2017 Spot Bond				100.08768		100.01402			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				100.09417		100.01897			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>
APF03 On 07/08/2018 Spot Bond				101.24382		101.22178			0.00	0	0
<b>Total APF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF03</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				100.22987		100.21052			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				100.99798		100.96913			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				100.22346		100.20301			0.00	0	0
<b>Total ASN007 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 ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 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>
ASN008 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>
ASN010 On 20/03/2019 Spot Bond				100.24431		100.22197				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>
ASN011 On 20/06/2017 Spot Bond				100.34469		100.31588				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>
ASN012 On 09/12/2015 Spot Bond				100.92557		100.90833				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>
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015 On 11/04/2017 Spot Bond				94.80000		94.80000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016 On 09/03/2016 Spot Bond				100.67422		100.65703				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN017 On 09/06/2017 Spot Bond				113.99201		113.93268				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN020 On 07/12/2033 Spot Bond			2.76000	236.70545	2.72000	237.84080				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022 On 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>

Contract Details	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 ASN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 20/06/2019 Spot Bond				98.96197		98.93780				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 19/09/2017 Spot Bond				113.96955		113.90990				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	100.00000				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				101.17118		101.14836				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			2.77500	209.82046	2.73500	210.87605				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>
ASN04: On 20/12/2016 Spot Bond				100.21853		100.19862				0.00	0	0
<b>Total ASN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 24/09/2016 Spot Bond				100.14784		100.12656				0.00	0	0
<b>Total ASN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 13/10/2016 Spot Bond				101.65945		101.63907				0.00	0	0
<b>Total ASN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 16/04/2018 Spot Bond				101.66739		101.64593				0.00	0	0
<b>Total ASN057 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 ASN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond				101.65053		101.62712				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 28/04/2020 Spot Bond				101.53578		101.51216				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 30/04/2020 Spot Bond				101.46307		101.44046				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 14/05/2018 Spot Bond				98.60228		98.60081				0.00	0	0
<b>Total ASN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 13/11/2015 Spot Bond				100.00644		100.00660				0.00	0	0
<b>Total ASN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 01/06/2018 Spot Bond				100.65686		100.63547				0.00	0	0
<b>Total ASN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 15/06/2018 Spot Bond				100.33568		100.31447				0.00	0	0
<b>Total ASN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond				101.23148		101.20918				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 30/06/2016 Spot Bond				100.03155		100.01580				0.00	0	0
<b>Total ASN072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/07/2018 Spot Bond				85.61104		85.61104				0.00	0	0
<b>Total ASN073 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 ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07 On 02/07/2016 Spot Bond				99.99992		99.98185				0.00	0	0
<b>Total ASN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07 On 20/06/2020 Spot Bond				100.28389		100.25801				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/09/2020 Spot Bond				100.24009		100.21822				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 10/12/2017 Spot Bond				100.48515		100.46290				0.00	0	0
<b>Total ASN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/06/2020 Spot Bond				100.26043		100.23669				0.00	12,000,000	105,000,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>105,000,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>12,000,000</b>	<b>105,000,000</b>
ASN08 On 03/09/2020 Spot Bond				100.74396		100.71828				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 25/09/2018 Spot Bond				100.14991		100.12784				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35 On 20/12/2016 Spot Bond			100.00000	44.52922	100.00000	44.43067				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	20.90397	100.00000	20.85277				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	20.99312	100.00000	20.94171				0.00	0	0
<b>Total ASN39U 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 ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40I On 20/12/2017 Spot Bond			100.00000	20.59189	100.00000	20.54146				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>
ASN43I On 10/03/2017 Spot Bond			100.00000	40.33760	100.00000	40.23881				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN49I On 19/09/2016 Spot Bond			100.00000	56.54024	100.00000	56.40177				0.00	0	0
<b>Total ASN49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50I On 16/03/2018 Spot Bond			100.00000	20.71923	100.00000	20.66848				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN55I On 29/12/2016 Spot Bond			100.00000	38.19658	100.00000	38.10303				0.00	0	0
<b>Total ASN55U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN55U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN56I On 29/06/2016 Spot Bond			100.00000	55.24441	100.00000	55.10912				0.00	0	0
<b>Total ASN56U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN56U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75I On 20/09/2020 Spot Bond			100.00000	1.60274	100.00000	1.59768				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.37268		100.35196				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 20/03/2016 Spot Bond				100.21386		100.19438				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				100.36001		100.34093				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			9.28500	101.34720	9.23500	101.45159				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				102.13398		102.11342				0.00	0	0
<b>Total BAW13 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 BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				101.36506		101.34542				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				100.41539		100.39371				0.00	0	60,000,000
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
BAW18 On 05/12/2020 Spot Bond				100.75786		100.73579				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			10.11500	100.88730	10.07000	101.03593		20,230,000,000,000.00		2,000,000,000	1,000,000,000	
<b>Total BAW19 SPOT</b>								<b>20,230,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For BAW19</b>								<b>20,230,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>	
BAW2 On 02/10/2015 Spot Bond			7.76000	100.00000	7.72000	99.97886				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	96.58793	100.00000	96.33508				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>
BAW21 On 24/03/2022 Spot Bond			10.21500	95.91658	10.17000	96.09440				0.00	0	0
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				102.00802		101.98774				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			9.12000	101.46882	9.07500	101.52563				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>
BAYA0 On 31/03/2016 Spot Bond			10.90212	100.66102	10.89673	100.63332				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>
BAYA0 On 30/09/2015 Spot Bond			10.57163	99.94211	10.57163	99.97105				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>
BAYA0 On 30/09/2015 Spot Bond			10.54779	99.94224	10.54779	99.97111				0.00	0	0
<b>Total BAYA05 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 BAYA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA05 On 30/09/2016 Spot Bond				100.05679		100.02828				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>
BAYA06 On 31/12/2015 Spot Bond			11.05920	100.13325	10.86000					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>
BAYA07 On 31/12/2017 Spot Bond			12.06112	99.51408	12.07139	99.46172				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>
BAYA08 On 31/12/2015 Spot Bond				100.05818		100.02901				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>
BAYA09 On 31/12/2015 Spot Bond				100.05818		100.02901				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>
BAYA10 On 31/03/2016 Spot Bond				100.05825		100.02908				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>
BAYA11 On 31/03/2016 Spot Bond			11.15212	100.00626	11.14673	99.97808				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>
BAYA12 On 31/03/2016 Spot Bond			11.07880	100.18541	11.07736	100.15583				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>
BAYA13 On 30/09/2015 Spot Bond			10.57163	99.94211	10.57163	99.97105				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>
BAYA14 On 30/06/2016 Spot Bond			11.06000	100.28704	11.06000	100.25707				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA15 On 30/09/2016 Spot Bond			10.26986	100.12185	10.26979	100.09408				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond				100.71073		100.68475				0.00	0	0
<b>Total BAYA17 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 BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 31/12/2016 Spot Bond				100.09349		100.06515				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.09349		100.06515				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00000				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>
BAYA22 On 30/06/2017 Spot Bond			12.04495	98.61751	12.04826	98.58238				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			11.89500	98.80784	11.85000	98.84593				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond				99.78974		99.78974				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/09/2017 Spot Bond			11.82000	97.25713	11.77500	97.30408				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				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>
BAYA27 On 31/12/2015 Spot Bond				100.05024		100.02507				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond			9.28000	100.03107	9.28000	100.00621				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.05665		100.02831				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA31 On 31/03/2018 Spot Bond			11.76000	99.36665	11.71000	99.43031				0.00	0	0
<b>Total BAYA32 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 BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond				100.05508		100.02753				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.05638		100.02819				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.05638		100.02819				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				108.75384		108.75384				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2016 Spot Bond				100.05446		100.02722				0.00	0	0
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 30/09/2018 Spot Bond				100.05379		100.02662				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.03687		100.03687				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.05379		100.02662				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 31/03/2017 Spot Bond				100.05457		100.02728				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.05233		100.02609				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2019 Spot Bond				100.05390		100.02672				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA47 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 BAYA47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA47 On 31/03/2016 Spot Bond				100.04723		100.02361				0.00	0	0
<b>Total BAYA48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/03/2016 Spot Bond			13.90212	100.67174	13.89673	100.63601				0.00	0	0
<b>Total BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/12/2016 Spot Bond			15.29812	100.14891	15.29920	100.10651				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			14.22347	100.08111	14.22606	100.04066				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				100.07317		100.03657				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				100.07317		100.03657				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				100.07317		100.03657				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				100.07573		100.03785				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				100.06416		100.03208				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>
BAYC1U On 31/12/2016 Spot Bond			100.00000	42.14474	100.00000	42.06479				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.78089	100.00000	18.73539				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.09272	100.00000	17.05131				0.00	0	0
<b>Total BAYD2U 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 BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3I On 30/06/2035 Spot Bond			100.00000	10.55106	100.00000	10.52550				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	10.55106	100.00000	10.52550				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	12.75673	100.00000	12.72583				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.05349	100.00000	11.02672				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>
BCJ04 On 21/04/2017 Spot Bond				101.43498		101.41496				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>
BCJ06 On 07/07/2017 Spot Bond				99.90660		99.88774				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>
BCJ07 On 15/04/2016 Spot Bond				101.52922		101.50909				0.00	0	0
<b>Total BCJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	9.15142	100.00000	9.12901				0.00	0	0
<b>Total BCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4U On 30/06/2019 Spot Bond			100.00000	9.15142	100.00000	9.12901				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>
BCP97I On 23/10/2015 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
<b>Total BCP97U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP97U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP98I On 20/11/2015 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
<b>Total BCP98U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP98U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP99I On 04/12/2015 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
<b>Total BCP99U 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 BCP99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 31/12/2018 Spot Bond			2.13000	185.67196	2.10000	185.76974				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>
BD020 On 28/04/2028 Spot Bond			8.61000	155.67655	8.56000	156.58096				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>
BD020 On 02/03/2028 Spot Bond			8.61000	156.11164	8.56000	157.00887				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>
BD030 On 18/04/2028 Spot Bond			8.99500	97.19642	8.94500	97.52879				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>
BEER0 On 28/03/2018 Spot Bond			8.56000	96.92002	8.51000	97.00568				0.00	0	0
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG22A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				101.52465		101.50338				0.00	0	0
<b>Total BG22A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				102.28203		102.26280				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				101.65410		101.63103				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				101.75365		101.72919				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				102.03194		102.00359				0.00	0	0
<b>Total BG22D1 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 BG22D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y1 On 21/07/2016 Spot Bond			100.00000	61.11755	100.00000	60.96949				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				101.37593		101.35470				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				101.40206		101.38041				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				101.41077		101.38898				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				101.51523		101.49179				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				101.65443		101.62878				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	38.27063	100.00000	38.17792				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>
BG32Y1 On 30/10/2016 Spot Bond			100.00000	38.27063	100.00000	38.17792				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				100.37804		100.35576				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				100.38491		100.36223				0.00	0	0
<b>Total BG42A3 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 BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			8.62000	100.64420	8.57500	100.68140				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				100.40553		100.38163				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				100.44200		100.41595				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	34.16284	100.00000	34.07917				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	34.16284	100.00000	34.07917				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				102.16106		102.13524				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 19/11/2019 Spot Bond			11.59500	101.53498	11.55000	101.64642				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>
BGL03 On 05/02/2025 Spot Bond				101.54239		101.51536				0.00	0	0
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2025 Spot Bond			11.48500	96.75264	11.44000	96.86957				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2025 Spot Bond			11.61500	99.96179	11.57000	100.09546				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2025 Spot Bond				100.78240		100.75535				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2027 Spot Bond			12.08000	99.67538	12.03500	99.84905				0.00	0	0
<b>Total BGL07 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 BGL07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2027 Spot Bond				100.79055		100.76324			0.00	0	0
<b>Total BGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2025 Spot Bond			11.61500	99.32400	11.94500	96.43410			0.00	0	0
<b>Total BGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGR01 On 04/02/2016 Spot Bond				105.00918		104.98822			0.00	0	0
<b>Total BGR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGR01 On 17/12/2015 Spot Bond			100.00000	88.76701	100.00000	88.56617			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>
BID04 On 23/11/2017 Spot Bond				100.72371		100.70265			0.00	280,000,000	70,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>280,000,000</b>	<b>70,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>280,000,000</b>	<b>70,000,000</b>
BID05 On 26/06/2019 Spot Bond				99.72130		99.70200			0.00	0	0
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			9.24000	101.05389	9.19000	101.18342		40,656,000,000,000.00	4,400,000,000	2,200,000,000	
<b>Total BID06 SPOT</b>								<b>10,656,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>	
<b>Total For BID06</b>								<b>10,656,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>	
BIDC46 On 13/10/2015 Spot Bond				101.50322		101.48391			0.00	0	0
<b>Total BIDC46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC48 On 06/11/2015 Spot Bond				99.36902		99.35099			0.00	0	0
<b>Total BIDC48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond				100.79759		100.77868			0.00	0	0
<b>Total BLG1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond				100.91693		100.89514			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				100.78167		100.76287			0.00	0	0
<b>Total BLG1B 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 BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.81889		100.79920				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				100.88648		100.86514				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				101.16689		101.13874				0.00	0	0
<b>Total BLG1E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				101.64127		101.60200				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>
BSR12 On 25/01/2016 Spot Bond				101.65132		101.62643				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				101.69702		101.67144				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>
BSR15 On 18/12/2015 Spot Bond				100.35385		100.32849				0.00	0	0
<b>Total BSR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR16 On 17/06/2016 Spot Bond				100.40882		100.38146				0.00	0	0
<b>Total BSR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond				101.48562		100.29741				0.00	0	0
<b>Total BSR17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC005 On 20/10/2015 Spot Bond				99.65594		99.63683				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>
BTC010 On 24/11/2015 Spot Bond				98.99933		98.98045				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>
BTC052 On 07/10/2015 Spot Bond				99.91164		99.89397				0.00	0	0
<b>Total BTC052 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 BTC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC052 On 14/01/2016 Spot Bond				101.56480		101.54552				0.00	0	0
<b>Total BTC054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC054 On 21/10/2015 Spot Bond				99.66453		99.64688				0.00	0	0
<b>Total BTC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC055 On 19/10/2015 Spot Bond				99.69969		99.68202				0.00	0	0
<b>Total BTC056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC056 On 19/01/2016 Spot Bond				101.48001		101.46127				0.00	0	0
<b>Total BTC057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC057 On 14/10/2015 Spot Bond				99.78764		99.76994				0.00	0	0
<b>Total BTC058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC058 On 23/10/2015 Spot Bond				99.61825		99.60007				0.00	0	0
<b>Total BTC059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC059 On 25/01/2016 Spot Bond				101.26939		101.25018				0.00	0	0
<b>Total BTC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC060 On 03/11/2015 Spot Bond				99.41875		99.40059				0.00	0	0
<b>Total BTC061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC061 On 30/10/2015 Spot Bond				99.21004		99.19665				0.00	0	0
<b>Total BTC062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC062 On 25/11/2015 Spot Bond				99.01153		98.99323				0.00	0	0
<b>Total BTC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC063 On 12/02/2016 Spot Bond				100.91824		100.89929				0.00	0	0
<b>Total BTC064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC064 On 23/11/2015 Spot Bond				99.05427		99.03608				0.00	0	0
<b>Total BTC066 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 BTC066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC066 On 22/02/2016 Spot Bond				100.79070		100.77167				0.00	0	0
<b>Total BTC067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC067 On 09/10/2015 Spot Bond				99.87469		99.85679				0.00	0	900,000,000
<b>Total BTC068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For BTC068</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
BTC068 On 12/10/2015 Spot Bond				99.82099		99.80309				0.00	0	0
<b>Total BTC069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC069 On 09/12/2015 Spot Bond				98.76283		98.74463				0.00	0	0
<b>Total BTC070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC070 On 09/03/2016 Spot Bond				100.33876		100.31988				0.00	0	0
<b>Total BTC071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS011 On 30/09/2016 Spot Bond			100.00000	53.77825	100.00000	53.64796				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>
BWZ18 On 27/03/2018 Spot Bond				100.08935		100.01530				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				100.09250		100.01768				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				100.31775		100.29650				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				100.98497		100.96269				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>
BYA49L On 30/06/2018 Spot Bond			100.00000	17.91637	100.00000	17.87296				0.00	0	0
<b>Total BYA49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			9.82000	110.14116	9.77500	110.15940				0.00	0	0
<b>Total CBL08 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 CBL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				105.44948		105.42515			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			8.17000	105.58172	8.12500	105.58490			0.00	0	4,209,700,000
<b>Total CBL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,209,700,000</b>
<b>Total For CBL11</b>									<b>0.00</b>	<b>0</b>	<b>4,209,700,000</b>
CBL12 On 06/09/2018 Spot Bond			15.46000	91.31794	15.41000	91.38805			0.00	0	5,000,000,000
<b>Total CBL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For CBL12</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
CBL13 On 01/02/2019 Spot Bond				99.09579		99.06457			0.00	0	0
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			13.26000	97.41670	13.21000	97.51049			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>
CBL16 On 18/05/2017 Spot Bond			9.27000	103.74542	9.22500	103.78680			0.00	0	300,000,000
<b>Total CBL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For CBL16</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
CBL17 On 23/08/2019 Spot Bond				98.10131		98.06997			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			13.26000	94.64801	13.21000	94.75736			0.00	0	5,120,000,000
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,120,000,000</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>5,120,000,000</b>
CBL19 On 02/11/2015 Spot Bond				101.39676		101.37657			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				94.51256		94.47968			0.00	0	159,200,000
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>159,200,000</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>159,200,000</b>
CBL21 On 06/05/2016 Spot Bond				101.22724		101.20592			0.00	400,000,000	100,000,000
<b>Total CBL21 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For CBL21</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
CBL22 On 06/05/2020 Spot Bond			11.01500	94.54144	10.97000	94.66418			0.00	0	1,900,000,000
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</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 CBL22</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
CBL23 On 18/05/2018 Spot Bond				101.08659		101.06255			0.00	0	222,000,000
<b>Total CBL23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>222,000,000</b>
<b>Total For CBL23</b>									<b>0.00</b>	<b>0</b>	<b>222,000,000</b>
CCT01 On 23/06/2023 Spot Bond			10.51500	114.11646	10.46500	114.36362			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			10.54500	109.51316	10.49500	109.77457		14,763,000,000,000.00		1,400,000,000	350,000,000
<b>Total CCT02 SPOT</b>								<b>14,763,000,000,000.00</b>		<b>1,400,000,000</b>	<b>350,000,000</b>
<b>Total For CCT02</b>								<b>14,763,000,000,000.00</b>		<b>1,400,000,000</b>	<b>350,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.42500	104.86195	10.37500	105.13826		0.00	0	0	0
<b>Total CCT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.76389		100.73194		0.00	0	0	0
<b>Total CGR10 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			12.02000	100.15415	11.97500	100.14388		0.00	0	0	0
<b>Total CGR11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				102.24510		102.17155		0.00	0	0	0
<b>Total CGR13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				105.17065		103.03540		0.00	0	0	0
<b>Total CGR14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	113.18350	10.00000	113.15400		0.00	0	0	0
<b>Total CGR14/JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				102.35650		102.32862		0.00	0	0	0
<b>Total CGR15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.26732		100.24040		0.00	0	0	0
<b>Total CGR16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				101.92471		101.89689		0.00	0	0	0
<b>Total CGR17 SPOT</b>								<b>0.00</b>	<b>0</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 CGR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR18 On 04/05/2018 Spot Bond			100.00000	10.42664	100.00000	10.39409				0.00	0	0
<b>Total CGR18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR19 On 04/06/2018 Spot Bond			100.00000	18.33807	100.00000	18.29316				0.00	0	0
<b>Total CGR19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR20 On 03/07/2018 Spot Bond			100.00000	18.51852	100.00000	18.46071				0.00	0	0
<b>Total CGR20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				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				100.04627		100.02312				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				100.04778		100.02369				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				100.05003		100.02486				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>
CIG06 On 28/08/2018 Spot Bond				100.89688		100.87121				0.00	0	0
<b>Total CIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG07 On 28/08/2020 Spot Bond				100.96750		100.93978				0.00	0	0
<b>Total CIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</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>

Contract Details	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 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>
CLN17 On 20/12/2015 Spot Bond				100.25901		100.23532				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				100.54121		100.52070				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	102.52381	10.11000	102.49634				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				99.91894		99.89853				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	125.45492	2.76000	125.40331				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				103.22204		107.22998				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	125.31921	3.14000	125.26635				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	100.71720	8.25000	100.69471				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			2.97000	125.75912	2.94000	125.91019				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>
CLN19 On 13/09/2016 Spot Bond			2.40000	124.83631	2.40000	124.78609				0.00	0	0
<b>Total CLN199 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 CLN199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond				100.35748		100.32482			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			8.83000	103.60185	8.79000	103.61642			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				101.60974		101.58712			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				101.62657		101.60425			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			8.88000	103.65839	8.84000	103.67311			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			8.88000	103.65839	8.84000	103.67311			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			8.93000	102.42964	8.89000	102.44939			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				100.26492		100.24070			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				100.29033		100.26379			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 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400			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>
CLN23 On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400			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				101.05596		101.03453			0.00	0	0
<b>Total CLN237 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 CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 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>
CLN240 On 24/02/2017 Spot Bond				100.88925		100.86651				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2019 Spot Bond			9.35000	100.97314	9.35000	100.94806				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	100.97314	9.35000	100.94806				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 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>
CLN247 On 26/03/2017 Spot Bond				100.71260		100.63973				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.44865		100.37534				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.78220		100.70945				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.78220		100.70945				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.78220		100.70945				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.37975		100.30619				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			9.69000	100.03954	9.64000	100.15857				0.00	0	0
<b>Total CLN262 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 CLN262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 30/04/2017 Spot Bond				101.97079		101.94926			0.00	0	0
<b>Total CLN268 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				103.29164		103.26886			0.00	0	0
<b>Total CLN269 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.48837		100.46679			0.00	0	0
<b>Total CLN272 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.48702		100.46557			0.00	0	0
<b>Total CLN273 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.48611		100.46373			0.00	0	0
<b>Total CLN274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.84767		100.82604			0.00	0	0
<b>Total CLN275 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.97254		100.94698			0.00	0	0
<b>Total CLN277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.66013		100.63806			0.00	0	0
<b>Total CLN278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 07/06/2017 Spot Bond				101.26460		101.24310			0.00	0	0
<b>Total CLN280 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 10/08/2017 Spot Bond				101.44235		101.42042			0.00	0	0
<b>Total CLN288 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 30/08/2017 Spot Bond				101.07560		101.05342			0.00	0	0
<b>Total CLN289 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.25922		100.18257			0.00	0	0
<b>Total CLN290 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 CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				100.10129		100.02443				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				101.77499		101.70076				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400				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>
CLN29 On 30/06/2017 Spot Bond				99.93569		99.91211				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				100.10021		100.02360				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				99.95985		99.93617				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>
CLN29 On 20/12/2017 Spot Bond				100.28177		100.25601				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>
CLN29 On 30/06/2017 Spot Bond				99.93574		99.91216				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>
CLN29 On 30/06/2017 Spot Bond				100.31731		100.29429				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>
CLN29 On 30/06/2017 Spot Bond				100.04935		100.02467				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>
CLN30 On 20/12/2017 Spot Bond				161.07549		162.33524				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>
CLN30 On 20/12/2017 Spot Bond				101.27030		101.24598				0.00	0	0
<b>Total CLN302 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 CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				160.68816		162.09023				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				160.51971		160.18071				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				160.79360		161.38813				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				158.05808		156.57074				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				158.89233		157.17592				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				101.19655		101.17181				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			11.32000	95.08913	11.27500	95.26489				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.84000	91.68215	11.79500	91.85994				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				100.04725		100.02362				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				100.27839		100.25302				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				101.17029		101.14609				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				101.58259		101.55959				0.00	0	0
<b>Total CLN319 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 CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32 On 30/04/2018 Spot Bond				101.55792		101.53278				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>
CLN32 On 30/04/2018 Spot Bond			8.80500	103.69598	8.80500	103.67170				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>
CLN32 On 20/12/2015 Spot Bond				100.24591		100.22351				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>
CLN32 On 24/07/2017 Spot Bond				101.59776		101.57454				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>
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				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>
CLN32 On 20/06/2018 Spot Bond				100.25666		100.23327				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>
CLN32 On 20/06/2018 Spot Bond				100.26101		100.23722				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>
CLN32 On 20/06/2023 Spot Bond				100.27781		100.25249				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>
CLN32 On 20/06/2018 Spot Bond				100.27090		100.24614				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>
CLN33 On 20/06/2017 Spot Bond				100.37117		100.33728				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>
CLN33 On 20/06/2017 Spot Bond				83.22943		83.17173				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>
CLN33 On 20/06/2018 Spot Bond				100.29456		100.26764				0.00	0	0
<b>Total CLN332 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 CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33: On 30/06/2017 Spot Bond				100.04725		100.02362				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>
CLN33: On 20/09/2018 Spot Bond				100.00000	0.00000	138.78890				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>
CLN33: On 28/07/2017 Spot Bond				101.52535		101.50186				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>
CLN34: On 20/12/2018 Spot Bond				100.32021		100.29101				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34: On 30/06/2017 Spot Bond				100.04751		100.02375				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34: On 20/06/2017 Spot Bond				100.36896		100.33527				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34: On 20/12/2023 Spot Bond				100.30609		100.27810				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				100.23828		100.21648				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				100.26970		100.24512				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				101.51106		101.48779				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				101.16302		101.14084				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				100.04620		100.02309				0.00	0	0
<b>Total CLN349 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 CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35 On 28/10/2018 Spot Bond				101.43693		101.41482				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				100.77308		100.75097				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	100.00000				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 30/04/2018 Spot Bond				101.42991		101.40718				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				101.57310		101.55025				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 20/03/2019 Spot Bond				100.22495		100.20446				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			10.50000	100.61554	10.45500	100.83660				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				100.25168		100.22866				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				101.53069		101.50339				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			12.64000	102.15278	12.59500	102.35151				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				101.59196		101.56355				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			12.67000	102.17272	12.62500	102.35919				0.00	0	0
<b>Total CLN367 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 CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.02000	107.21192	10.02000	107.18345				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				101.59196		101.56355				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				101.59642		101.57219				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.29515		100.26824				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.24796		100.22527				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.25298		100.22984				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.25314		100.22999				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.04919		100.02459				0.00	40,000,000	40,000,000
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
CLN375 On 20/03/2021 Spot Bond			10.01500	99.76041	9.97000	99.91927				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				102.69545		102.66601				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>
CLN377 On 20/06/2019 Spot Bond				100.27057		100.24591				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.98000	98.00716	10.98000	97.97839				0.00	0	0
<b>Total CLN379 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 CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/09/2024 Spot Bond			11.00000	100.35364	11.00000	100.32413				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>
CLN38 On 20/03/2021 Spot Bond				100.28232		100.25648				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>
CLN38 On 22/07/2017 Spot Bond				101.51305		101.49158				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>
CLN38 On 20/09/2024 Spot Bond			12.43000	98.28561	12.38500	98.48927				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>
CLN38 On 20/09/2024 Spot Bond				100.30034		100.27296				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>
CLN38 On 20/03/2021 Spot Bond				100.25286		100.22972				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>
CLN38 On 26/01/2021 Spot Bond				101.71474		101.68888				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>
CLN38 On 20/09/2019 Spot Bond				100.26934		100.24471				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>
CLN38 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>
CLN39 On 01/10/2016 Spot Bond				100.01973		99.99975				0.00	0	0
<b>Total CLN390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/12/2015 Spot Bond				100.23384		100.21244				0.00	0	0
<b>Total CLN391 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN391</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/03/2017 Spot Bond				100.23427		100.21293				0.00	0	0
<b>Total CLN392 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 CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN392 On 20/12/2019 Spot Bond				89.66073		89.66073				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>
CLN393 On 20/09/2022 Spot Bond				100.24736		100.22483				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>
CLN394 On 02/03/2018 Spot Bond				100.63547		100.61409				0.00	0	0
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 20/03/2020 Spot Bond				100.26768		100.24328				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				100.33830		100.30745				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 14/11/2022 Spot Bond				101.12824		101.10491				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				101.12166		101.09847				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				100.24736		100.22483				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				100.27781		100.25249				0.00	0	0
<b>Total CLN401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 30/06/2017 Spot Bond				100.04176		100.02090				0.00	0	0
<b>Total CLN402 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN402</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN402 On 30/06/2017 Spot Bond				100.04410		100.02204				0.00	0	0
<b>Total CLN403 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN403 On 21/02/2018 Spot Bond				101.16689		101.13874				0.00	0	0
<b>Total CLN404 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 CLN404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 20/06/2016 Spot Bond				100.21969		100.19969				0.00	0	0
<b>Total CLN405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN405 On 20/06/2020 Spot Bond				82.91039		82.91039				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond				100.24881		100.22615				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 25/07/2016 Spot Bond				101.64848		101.63099				0.00	0	0
<b>Total CLN408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN408 On 18/07/2020 Spot Bond				102.12666		102.09934				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 20/09/2020 Spot Bond				100.27492		100.24986				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond				100.27636		100.25117				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 18/07/2020 Spot Bond				101.50394		101.47666				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 20/09/2020 Spot Bond				100.27202		100.24723				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				100.32681		100.29702				0.00	0	0
<b>Total CLN414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				100.28648		100.26037				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond				100.85842		100.82954				0.00	0	0
<b>Total CLN416 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 CLN416</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000			0.00	0	0
<b>Total CLN417 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN417</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 23/09/2020 Spot Bond				100.24014		100.21321			0.00	0	0
<b>Total CLN418 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond			100.00000	1.16773	100.00000	100.00000			0.00	0	0
<b>Total CLN419 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	42.75096	7.01000	42.74303			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>
CLN420 On 20/12/2020 Spot Bond			100.00000	1.16773	100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	1,500,000,000	
<b>Total CLN420 SPOT</b>								<b>50,000,000,000,000.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>	
<b>Total For CLN420</b>								<b>50,000,000,000,000.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>	
CLN55 On 18/04/2028 Spot Bond				167.57370		167.89386			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			8.99500	97.19642	8.94500	97.52879			0.00	0	0
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.61000	155.67655	8.56000	156.58096			0.00	0	0
<b>Total CLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.61000	156.11164	8.56000	157.00887			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				99.65538		99.63623			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				99.65243		99.63312			0.00	0	0
<b>Total CLNF02 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 CLNF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 10/10/2016 Spot Bond				99.77700		99.75437				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 10/10/2016 Spot Bond				100.06824		100.04636				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/09/2016 Spot Bond				100.26785		100.24335				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/12/2016 Spot Bond				100.25131		100.22833				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.25462		100.23134				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 10/07/2017 Spot Bond				101.94935		101.92523				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>
CLNF0: On 20/06/2017 Spot Bond				100.25027		100.22747				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 24/07/2017 Spot Bond				101.58259		101.55959				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/03/2018 Spot Bond				100.22874		100.20790				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.24721		100.22460				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.24573		100.22326				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>
CLNF1: On 20/09/2019 Spot Bond				100.24715		100.22455				0.00	0	0
<b>Total CLNF14 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 CLNF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2020 Spot Bond				100.25027		100.22747			0.00	0	0
<b>Total CLNF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.92377		100.89883			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				101.89916		101.87504			0.00	0	0
<b>Total COH002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			9.01500	102.45531	8.97000	102.46119			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			8.94500	103.03212	8.90000	103.11283		14,848,700,000,000.00	1,660,000,000	877,300,000	
<b>Total COJ04 SPOT</b>								<b>14,848,700,000,000.00</b>	<b>1,660,000,000</b>	<b>877,300,000</b>	
<b>Total For COJ04</b>								<b>14,848,700,000,000.00</b>	<b>1,660,000,000</b>	<b>877,300,000</b>	
COJ05 On 05/06/2023 Spot Bond			10.65500	111.92139	10.61000	112.13442			0.00	0	0
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ06 On 09/12/2015 Spot Bond			8.22000	103.81764	8.18000	103.80235			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			10.22500	102.54400	10.18000	102.70407			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			10.28000	102.60328	10.23500	102.82931			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			10.65000	92.15425	10.60500	92.34528			0.00	0	0
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.34000	92.45143	11.29000	92.73606		15,876,000,000,000.00	1,400,000,000	350,000,000	
<b>Total COT02 SPOT</b>								<b>15,876,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>	
<b>Total For COT02</b>								<b>15,876,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>	
COT03 On 05/06/2028 Spot Bond			11.34000	90.56371	11.29000	90.83884			0.00	0	0
<b>Total COT03 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 COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL000 On 28/02/2017 Spot Bond				100.77857		100.75631				0.00	0	38,000,000
<b>Total CPL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
<b>Total For CPL003</b>										<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
CPL010 On 12/12/2019 Spot Bond			100.00000	10.35514	100.00000	10.32977				0.00	0	0
<b>Total CPL010U 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>
CPL020 On 25/08/2017 Spot Bond				100.81008		100.78883				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				100.19574		100.17379				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>
CPL024 On 27/11/2017 Spot Bond				100.77339		100.75169				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>
CPL027 On 23/10/2015 Spot Bond				103.18230		103.16266				0.00	0	0
<b>Total CPL027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL028 On 12/03/2020 Spot Bond			100.00000	10.40647	100.00000	10.38098				0.00	0	0
<b>Total CPL028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL030 On 12/12/2018 Spot Bond			100.00000	13.54835	100.00000	13.51517				0.00	0	0
<b>Total CPL030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL040 On 26/08/2016 Spot Bond			100.00000	57.18823	100.00000	56.93673				0.00	0	0
<b>Total CPL040U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL040U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.99000	96.17915	11.94500	96.43410				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>
DEN380 On 10/06/2018 Spot Bond			100.00000	16.71185	100.00000	16.67092				0.00	0	0
<b>Total DEN380U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN380U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN390 On 10/06/2018 Spot Bond			100.00000	9.06606	100.00000	9.04386				0.00	0	0
<b>Total DEN390U 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 DEN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40 On 10/06/2018 Spot Bond			100.00000	17.39491	100.00000	17.35230				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				101.30907		101.28931				0.00	0	0
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.14500	97.73606	8.10000	97.79477			13,844,871,000,000.00	1,699,800,000	1,699,800,000	
<b>Total DENG44 SPOT</b>									<b>13,844,871,000,000.00</b>	<b>1,699,800,000</b>	<b>1,699,800,000</b>	
<b>Total For DENG44</b>									<b>13,844,871,000,000.00</b>	<b>1,699,800,000</b>	<b>1,699,800,000</b>	
DENG5 On 20/11/2015 Spot Bond				100.83898		100.81926				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>
DENG5 On 25/02/2016 Spot Bond				100.75862		100.73874				0.00	0	0
<b>Total DENG56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/03/2016 Spot Bond				100.57978		100.55981				0.00	0	0
<b>Total DENG57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT02L On 06/11/2015 Spot Bond			100.00000	92.94383	100.00000	92.71205				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				100.49698		100.47532				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				99.84863		99.82679				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>
DLTC10 On 03/02/2016 Spot Bond				101.27470		101.25370				0.00	0	0
<b>Total DLTC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC11 On 03/02/2016 Spot Bond				101.11233		101.09247				0.00	0	0
<b>Total DLTC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC12 On 03/08/2016 Spot Bond				101.17271		101.15149				0.00	0	0
<b>Total DLTC12 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 DLTC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/09/2018 Spot Bond				100.31963		100.29049			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 24/01/2019 Spot Bond				102.50507		102.46878			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/06/2019 Spot Bond				100.27926		100.25380			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>
DOL00: On 20/12/2019 Spot Bond				55.35917		55.31266			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021: On 18/06/2021 Spot Bond			9.75500	99.47115	9.71000	99.63540			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			7.73000	109.31059	7.69000	109.31620			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			9.50500	101.22267	9.46000	101.35455		26,480,930,000,000.00	2,786,000,000	1,488,500,000	
<b>Total DV22 SPOT</b>								<b>26,480,930,000,000.00</b>	<b>2,786,000,000</b>	<b>1,488,500,000</b>	
<b>Total For DV22</b>								<b>26,480,930,000,000.00</b>	<b>2,786,000,000</b>	<b>1,488,500,000</b>	
DV23 On 27/02/2023 Spot Bond			10.03000	100.80495	9.98500	101.00963		27,883,400,000,000.00	2,780,000,000	1,398,200,000	
<b>Total DV23 SPOT</b>								<b>27,883,400,000,000.00</b>	<b>2,780,000,000</b>	<b>1,398,200,000</b>	
<b>Total For DV23</b>								<b>27,883,400,000,000.00</b>	<b>2,780,000,000</b>	<b>1,398,200,000</b>	
DV24 On 18/02/2024 Spot Bond			9.91000	99.93065	9.86500	100.15504		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			9.97000	102.16157	9.92000	102.50322		0.00	0	0	
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC00: On 20/11/2015 Spot Bond				100.83551		100.81588			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>
DVC01: On 11/06/2016 Spot Bond				100.42184		100.40167			0.00	0	0
<b>Total DVC011 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 DVC011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 26/01/2016 Spot Bond				101.28576		101.26631				0.00	0	0
<b>Total DVC012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 25/06/2016 Spot Bond				100.13683		100.11727				0.00	0	0
<b>Total DVC013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 24/02/2016 Spot Bond				100.72227		100.70308				0.00	0	0
<b>Total DVC014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 24/08/2016 Spot Bond				100.72941		100.71002				0.00	0	0
<b>Total DVC015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 18/03/2016 Spot Bond				100.26527		100.24628				0.00	0	0
<b>Total DVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 16/09/2016 Spot Bond				100.26829		100.24909				0.00	0	0
<b>Total DVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.94156		100.92220				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				99.93384		99.91335				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				99.58958		99.57043				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			8.61500	121.22148	8.57000	121.38949			41,352,000,000,000.00	4,800,000,000	2,400,000,000	
<b>Total E170 SPOT</b>									<b>11,352,000,000,000.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>	
<b>Total For E170</b>									<b>11,352,000,000,000.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>	
ECN20 On 14/03/2020 Spot Bond			9.65500	100.44938	9.61000	100.58336			0.00	0	0	
<b>Total ECN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ECN20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			9.81500	100.16649	9.77000	100.35148			0.00	0	0	
<b>Total ECN22 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 ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			10.03000	100.03248	9.98500	100.25779				0.00	0	0
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			3.01000	99.65014	2.97000	100.12494				0.00	0	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EDC01 On 04/04/2016 Spot Bond				96.29517		96.24413				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>
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			2.53000	99.18913	2.49000	99.81221				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>
EL28 On 02/05/2028 Spot Bond			2.31000	125.15699	2.27000	125.64081				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			2.31000	112.41539	2.27000	112.91935				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.23000	113.17648	2.19000	113.69746				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			2.36000	104.19219	2.32000	104.69929				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			2.51000	99.67933	2.47000	100.28155				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			10.06500	103.71880	10.02000	103.86209				0.00	0	0
<b>Total EMM01 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 EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			9.96500	103.71883	9.92000	103.88070				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.39000	102.20346	10.34000	102.45207				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.60500	97.49158	10.55500	97.60745				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.74500	104.51365	10.69500	104.69884				0.00	0	4,149,999,600
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,149,999,600</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>4,149,999,600</b>
EMM06 On 23/06/2025 Spot Bond			10.49000	101.95073	10.44000	102.09894				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.74664		100.72509				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				100.38090		100.35972				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				101.25036		101.22864				0.00	0	0
<b>Total EPF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF005 On 06/11/2016 Spot Bond				101.20382		101.18292				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>
EPF006 On 19/08/2018 Spot Bond				100.94442		100.92307				0.00	0	0
<b>Total EPF006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond				100.96139		100.93932				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF01U On 01/09/2018 Spot Bond			100.00000	10.07951	100.00000	10.03470				0.00	0	0
<b>Total EPF01U 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 EPF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF02L On 01/09/2019 Spot Bond			100.00000	4.47978	100.00000	4.45987				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC1: On 05/11/2015 Spot Bond				101.14200		101.12222				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>
EPFC1: On 23/02/2016 Spot Bond				100.80947		100.78882				0.00	0	0
<b>Total EPFC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC1: On 23/02/2016 Spot Bond				100.74462		100.72533				0.00	0	0
<b>Total EPFC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC1: On 22/08/2016 Spot Bond				100.78649		100.76611				0.00	0	0
<b>Total EPFC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				97.72738		97.69584				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				98.78330		98.75925				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			10.54000	95.76143	10.49000	95.84004				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08: On 04/10/2018 Spot Bond				97.12087		97.09732				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				98.85241		98.82431				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>
EQS10: On 22/03/2016 Spot Bond			100.00000	71.79935	100.00000	71.52738				0.00	0	0
<b>Total EQS10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10U</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>

Contract Details	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 ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				101.03560		101.01320				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				101.09786		101.07409				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.97239		100.95101				0.00	0	0
<b>Total ERSA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.92788		100.90748				0.00	0	0
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.95880		100.93771				0.00	0	0
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.94848		100.92801				0.00	0	0
<b>Total ERSA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.93600		100.91580				0.00	0	0
<b>Total ERSA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond				100.99213		100.97070				0.00	0	0
<b>Total ERSA20 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 ERSA20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond				101.03443		101.01206			0.00	240,000,000	60,000,000
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
ES18 On 20/04/2018 Spot Bond			8.36000	106.16760	8.31000	106.25820		434,938,237,800,000.00	52,026,105,000	29,711,866,600	
<b>Total ES18 SPOT</b>								<b>14,938,237,800,000.00</b>	<b>52,026,105,000</b>	<b>29,711,866,600</b>	
<b>Total For ES18</b>								<b>14,938,237,800,000.00</b>	<b>52,026,105,000</b>	<b>29,711,866,600</b>	
ES23 On 25/01/2023 Spot Bond			9.16500	106.22840	9.12000	106.44573		258,559,423,980,000.00	28,211,612,000	12,429,384,100	
<b>Total ES23 SPOT</b>								<b>18,559,423,980,000.00</b>	<b>28,211,612,000</b>	<b>12,429,384,100</b>	
<b>Total For ES23</b>								<b>18,559,423,980,000.00</b>	<b>28,211,612,000</b>	<b>12,429,384,100</b>	
ES26 On 02/04/2026 Spot Bond			9.44000	89.55122	9.39000	89.83468		298,411,695,296,000.00	31,611,408,400	15,046,407,800	
<b>Total ES26 SPOT</b>								<b>18,411,695,296,000.00</b>	<b>31,611,408,400</b>	<b>15,046,407,800</b>	
<b>Total For ES26</b>								<b>18,411,695,296,000.00</b>	<b>31,611,408,400</b>	<b>15,046,407,800</b>	
ES33 On 15/09/2033 Spot Bond			10.08000	79.12638	10.03000	79.44955		423,874,313,792,000.00	141,257,372,400	74,119,403,200	
<b>Total ES33 SPOT</b>								<b>13,874,313,792,000.00</b>	<b>141,257,372,400</b>	<b>74,119,403,200</b>	
<b>Total For ES33</b>								<b>13,874,313,792,000.00</b>	<b>141,257,372,400</b>	<b>74,119,403,200</b>	
ES42 On 25/04/2042 Spot Bond			10.12500	88.81908	10.08500	89.11557		249,143,068,350,000.00	24,606,722,800	68,624,935,800	
<b>Total ES42 SPOT</b>								<b>19,143,068,350,000.00</b>	<b>24,606,722,800</b>	<b>68,624,935,800</b>	
<b>Total For ES42</b>								<b>19,143,068,350,000.00</b>	<b>24,606,722,800</b>	<b>68,624,935,800</b>	
EXX01 On 19/05/2017 Spot Bond				99.99854		99.97496		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				98.14941		98.12501		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>	
FIFB02 On 17/04/2016 Spot Bond				101.61912		101.59782		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				100.08658		100.01318		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				100.92852		100.90646		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>	
FIFC14 On 20/11/2015 Spot Bond				100.84689		100.82687		0.00	0	0	
<b>Total FIFC14 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 FIFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC15 On 02/12/2015 Spot Bond				100.60623		100.58605				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>
FIFC17 On 09/10/2015 Spot Bond				103.42089		103.40134				0.00	0	0
<b>Total FIFC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC19 On 07/12/2015 Spot Bond				102.21944		102.19962				0.00	0	0
<b>Total FIFC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC20 On 07/12/2015 Spot Bond				100.47531		100.45612				0.00	0	0
<b>Total FIFC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC21 On 09/02/2016 Spot Bond				100.98390		100.96439				0.00	0	0
<b>Total FIFC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC22 On 25/02/2016 Spot Bond				100.75370		100.73418				0.00	0	0
<b>Total FIFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC23 On 23/08/2016 Spot Bond				100.78021		100.76000				0.00	0	0
<b>Total FIFC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.13254	100.00000	0.13212				0.00	0	0
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	0.13254	100.00000	0.13212				0.00	0	0
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	11.95856	100.00000	11.92959				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	11.64003	100.00000	11.61183				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>
FR2A4/ On 15/09/2023 Spot Bond				100.36875		100.34702				0.00	0	0
<b>Total FR2A4A 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 FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4f On 15/09/2023 Spot Bond				99.56739		99.54260				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>
FR2A4f On 15/09/2023 Spot Bond				100.40992		100.38575				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>
FR2A4f On 15/09/2023 Spot Bond				100.43731		100.41153				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			9.86000	98.69255	9.81000	98.79890				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				100.42782		100.40831				0.00	0	0
<b>Total FRB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.42775		100.40824				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				101.53256		101.50947				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				102.30820		102.28477				0.00	0	0
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				100.70904		100.68540				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.72037		100.69636				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			10.71500	100.32488	10.67000	100.48061				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2025 Spot Bond				100.67525		100.64818				0.00	0	0
<b>Total FRB15 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 FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2025 Spot Bond				102.27794		102.25170				0.00	0	0
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2027 Spot Bond				102.31273		102.28608				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			10.71000	106.77407	10.66000	106.88007				0.00	0	100,000,000
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRBC2 On 21/12/2018 Spot Bond				101.37580		101.35070				0.00	0	0
<b>Total FRBC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.27000	135.89594	2.24000	136.07726				0.00	0	0
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			2.26000	281.69267	2.23000	282.14777				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.47500	114.46803	2.43500	114.80728				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.14000	154.09939	3.10000	154.68419				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			3.27000	196.29638	3.23000	197.26469				0.00	0	110,000,000
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
FRBZ01 On 30/11/2020 Spot Bond			7.53100	68.20864	7.53200	68.19120				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>
FRBZ02 On 28/10/2024 Spot Bond			9.38000	43.47132	9.38000	43.46057				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>
FRBZ03 On 10/12/2024 Spot Bond			9.62000	42.09902	9.62000	42.08843				0.00	0	0
<b>Total FRBZ03 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 FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04I On 15/03/2017 Spot Bond			100.00000	31.96115	100.00000	31.81906				0.00	0	0
<b>Total FRC04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10I On 03/06/2021 Spot Bond				100.82129		100.79268				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>
FRC10I On 20/06/2017 Spot Bond				100.29751		100.27033				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>
FRC11I On 20/06/2017 Spot Bond				100.25906		100.23538				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>
FRC11I On 20/06/2017 Spot Bond				100.28333		100.25743				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>
FRC11I On 20/06/2017 Spot Bond			7.47000	98.00000	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>
FRC11I On 20/06/2017 Spot Bond			7.47000	100.00000	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>
FRC11I On 20/06/2017 Spot Bond				100.27492		100.24986				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>
FRC11I 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>
FRC12I 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>
FRC12I On 20/06/2017 Spot Bond				100.26246		100.23854				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>
FRC12I On 20/06/2017 Spot Bond				100.30489		100.27704				0.00	0	0
<b>Total FRC122 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 FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.27057		100.24591				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.28706		100.26090				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.35119		100.31916				0.00	0	0
<b>Total FRC134 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 FRC134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.34116		100.31005			0.00	0	0
<b>Total FRC135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC139 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC140 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC141 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<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	28.55378	100.09221	28.48379			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				100.24649		100.22403			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				100.95003		102.41185			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>
FRC15: On 20/09/2017 Spot Bond				100.27730		100.25195			0.00	0	0
<b>Total FRC150 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 FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	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				100.28029		100.25467				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				100.25694		100.23344				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				100.25752		100.23406				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.33400		100.30354				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				100.25317		100.23010				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	65.93993	13.22500	65.91637				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				100.23922		100.21742				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				100.23951		100.21769				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				100.35373		100.32145				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				100.24998		100.22720				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			3.70500	103.29469	3.66500	103.59303				0.00	0	0
<b>Total FRC169 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 FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.26043		100.23669				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				100.26043		100.23669				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				100.99888		100.97481				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				100.04725		100.02362				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				98.24553		98.22225				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				100.24591		100.22351				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				100.24038		100.21848				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				101.51536		101.48834				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				100.27984		100.25433				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				101.13198		101.10992				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				101.50003		101.47329				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				101.70708		101.68113				0.00	0	0
<b>Total FRC182 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 FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.31963		100.29049				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	100.00000				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				100.32808		100.29810				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				100.23777		100.21610				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.25752		100.23406				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.25752		100.23406				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 14/03/2016 Spot Bond				100.37358		100.35281				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				99.99989		99.97999				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				99.99995		99.97892				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				101.86597		101.84696				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400				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>
FRC19: On 08/04/2016 Spot Bond				101.72993		101.71020				0.00	0	0
<b>Total FRC194 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 FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.27144		100.24671				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>
FRC19: On 09/04/2016 Spot Bond				101.71706		101.69719				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>
FRC19: On 09/04/2016 Spot Bond				101.84827		101.82920				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>
FRC19: On 10/04/2016 Spot Bond				101.69309		101.67309				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>
FRC19: On 10/04/2016 Spot Bond				101.69769		101.67763				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				101.72422		101.70153				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				101.56657		101.54596				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				101.72422		101.70153				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				101.56026		101.53974				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				101.33547		101.31223				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	101.34972	8.75000	101.32588				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				102.17006		102.14706				0.00	0	0
<b>Total FRC206 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 FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	9.93254	100.00000	9.90822				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	9.12376	100.00000	9.10141				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				97.81642		97.78570				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	11.18582	100.00000	11.15842				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.26622		100.24196				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 29/10/2017 Spot Bond			100.00000	32.11714	100.00000	32.03934				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				101.27423		101.25163				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	9.62938	100.00000	9.60580				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	23.13974	100.00000	23.08367				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				101.27419		101.25159				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	23.10998	100.00000	23.05399				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				101.27114		101.24861				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				101.20877		101.18736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC218 On 04/11/2019 Spot Bond				101.34987		101.32720				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>
FRC219 On 04/11/2017 Spot Bond				101.26955		101.24826				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>
FRC220 On 31/01/2022 Spot Bond			3.08000	129.71199	3.05000	129.88077				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>
FRC221 On 10/11/2016 Spot Bond				101.10085		101.07989				0.00	0	0
<b>Total FRC222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC222 On 10/11/2016 Spot Bond				101.08673		101.06604				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>
FRC223 On 10/11/2016 Spot Bond				101.08673		101.06604				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>
FRC224 On 20/05/2020 Spot Bond				100.98603		100.96319				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>
FRC225 On 10/09/2016 Spot Bond				100.45797		100.43707				0.00	0	0
<b>Total FRC227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC227 On 16/09/2016 Spot Bond				100.33390		100.31293				0.00	0	0
<b>Total FRC228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC228 On 30/03/2017 Spot Bond				100.04912		100.02463				0.00	0	0
<b>Total FRC229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC229 On 20/06/2020 Spot Bond				100.27057		100.24591				0.00	0	0
<b>Total FRC230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC230 On 25/06/2018 Spot Bond				100.14886		100.12757				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 15/07/2016 Spot Bond				101.59382		101.57284				0.00	0	0
<b>Total FRC232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 31/01/2022 Spot Bond			3.94000	123.33418	3.91000	123.49023				0.00	0	0
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000				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				100.52554		100.50155				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				101.54491		101.52115				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			3.61000	125.83963	3.58000	126.00065				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				100.28143		100.25570				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	100.00000				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			3.66000	125.48119	3.63000	125.64149				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.64000	125.62443	3.61000	125.78502				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			2.96000	131.63801	2.91000	131.66832				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			3.03000	142.81898	2.98000	142.82753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				101.72813		101.70155				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				100.24717		100.22456				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				100.27970		100.25413				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				100.32336		100.29381				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				100.31216		100.28363				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				100.26419		100.24013				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				100.26391		100.23986				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>
FRD00 On 14/03/2016 Spot Bond				100.36143		100.34133				0.00	0	0
<b>Total FRD003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 31/10/2020 Spot Bond				100.70298		100.67344				0.00	0	0
<b>Total FRD013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 22/12/2018 Spot Bond			100.00000	12.43764	100.00000	12.40717				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	55.24376	100.00000	55.10847				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>
FRD09 On 26/06/2017 Spot Bond			100.00000	27.03508	100.00000	26.96887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRD11L On 08/11/2016 Spot Bond			100.00000	37.57826	100.00000	37.46094				0.00	0	0
<b>Total FRD11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13L On 31/12/2019 Spot Bond			100.00000	11.16082	100.00000	11.13378				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>
FRJ16 On 21/01/2016 Spot Bond				102.03906		102.01801				0.00	400,000,000	100,000,000
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.71030		100.69188				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				101.87488		101.83272				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				99.70270		99.68340				0.00	0	0
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				98.55352		98.53209				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				98.45201		98.42990				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>
FRJ25 On 09/03/2025 Spot Bond				100.98247		100.95981				0.00	40,000,000	20,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
FRS10L On 15/01/2024 Spot Bond			2.27300	102.95021	2.24800	103.63003				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>
FRS10L On 31/01/2038 Spot Bond			2.63000	111.60799	2.59000	112.33276				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>
FRS10L On 21/01/2017 Spot Bond				101.47066		101.45013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS102 On 23/01/2024 Spot Bond			10.38000	101.99679	10.38000	101.96839				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>
FRS103 On 23/01/2024 Spot Bond			10.38000	101.99679	10.38000	101.96839				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>
FRS104 On 10/11/2015 Spot Bond				60.32200		80.09300				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>
FRS105 On 30/01/2016 Spot Bond				101.64111		101.61505				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>
FRS107 On 31/01/2038 Spot Bond			2.77000	108.96082	2.73000	109.66434				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>
FRS108 On 07/12/2033 Spot Bond			2.71000	211.68053	2.67000	212.74817				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>
FRS109 On 31/01/2038 Spot Bond			2.74000	109.52166	2.70000	110.22967				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 07/12/2033 Spot Bond			2.74000	210.81953	2.70000	211.88159				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>
FRS112 On 29/04/2019 Spot Bond				101.74957		101.72216				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>
FRS113 On 31/01/2025 Spot Bond			2.56000	113.65368	2.52000	113.98993				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>
FRS114 On 31/03/2038 Spot Bond			2.83000	107.84949	2.79000	108.54410				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>
FRS115 On 05/05/2016 Spot Bond				50.12700		51.11260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS117 On 31/01/2038 Spot Bond			2.93500	105.93737	2.89500	106.61667				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>
FRS119 On 07/12/2033 Spot Bond			2.86000	207.41826	2.82000	208.45830				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>
FRS120 On 07/12/2033 Spot Bond			2.91000	206.02102	2.87000	207.05201				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>
FRS121 On 31/01/2025 Spot Bond			2.49000	100.08776	2.45000	100.38429				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 07/12/2033 Spot Bond			2.94000	205.18824	2.90000	206.21383				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>
FRS123 On 31/01/2038 Spot Bond			3.21000	101.12048	3.17000	101.76137				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/03/2028 Spot Bond			3.18000	153.45261	3.14000	154.03438				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/01/2038 Spot Bond			3.66000	93.79986	3.62000	94.38273				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/03/2028 Spot Bond			3.17000	153.61402	3.13000	154.19654				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 11/11/2015 Spot Bond				102.68274		102.66411				0.00	0	0
<b>Total FRS130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 31/03/2028 Spot Bond			3.23000	152.64852	3.19000	153.22651				0.00	0	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 07/12/2033 Spot Bond			3.45000	191.79450	3.41000	192.73423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 24/03/2020 Spot Bond				80.66761		80.87580				0.00	0	0
<b>Total FRS133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS133 On 31/01/2038 Spot Bond			3.59000	94.89499	3.55000	95.48651				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			3.56000	95.36913	3.52000	95.96439				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			3.37000	98.44025	3.33000	99.05984				0.00	0	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/03/2028 Spot Bond			3.04000	155.73014	3.00000	156.32259				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 07/12/2033 Spot Bond			3.22000	197.61253	3.18000	198.58931				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 08/08/2016 Spot Bond				100.97865		100.95960				0.00	0	0
<b>Total FRS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS139 On 19/09/2016 Spot Bond				98.56677		98.54770				0.00	0	0
<b>Total FRS140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS140 On 03/10/2016 Spot Bond			100.00000	39.67947	100.00000	100.00000				0.00	0	0
<b>Total FRS141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS141 On 07/12/2023 Spot Bond			2.38000	279.43742	2.35000	279.88706				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>
FRS36 On 07/12/2023 Spot Bond			2.27000	281.50391	2.24000	281.95853				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>
FRS37 On 07/12/2023 Spot Bond			2.99000	268.30357	2.96000	268.72639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.74000	132.26777	2.71000	132.44171				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				101.47722		101.45490				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			2.27000	131.74070	2.24000	131.91647				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				101.67350		101.65060				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				99.89577		101.87811				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				101.31765		101.29553				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			2.61000	108.42180	2.57000	109.24054				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	29.49240	104.97509	29.41697				0.00	0	0
<b>Total FRS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	32.90387	101.07593	32.82250				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	26.69048	100.44759	26.62486				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	31.43027	100.76967	31.35277				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.23000	119.15591	2.19000	120.06735				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			2.42000	114.99843	2.38000	115.33965				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				98.97700		98.97590				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			2.45000	114.70878	2.41000	115.04892				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				100.85905		100.83447				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			2.47000	351.92220	2.44000	352.48674				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				101.13503		101.11342				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.80653		100.78417				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>
FRX16 On 15/09/2016 Spot Bond			7.43000	100.88288	7.50000	100.79891				0.00	0	0
<b>Total FRX16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.21000	100.90349	8.16500	100.96135				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.53000	109.30283	8.48000	109.39301			24,225,200,000,000.00	2,840,000,000	710,000,000
<b>Total FRX18 SPOT</b>									<b>24,225,200,000,000.00</b>	<b>2,840,000,000</b>	<b>710,000,000</b>
<b>Total For FRX18</b>									<b>24,225,200,000,000.00</b>	<b>2,840,000,000</b>	<b>710,000,000</b>
FRX19 On 15/11/2019 Spot Bond			9.13500	102.95057	9.09000	103.07714			14,067,900,000,000.00	1,540,000,000	807,100,000
<b>Total FRX19 SPOT</b>									<b>14,067,900,000,000.00</b>	<b>1,540,000,000</b>	<b>807,100,000</b>
<b>Total For FRX19</b>									<b>14,067,900,000,000.00</b>	<b>1,540,000,000</b>	<b>807,100,000</b>
FRX20 On 01/10/2020 Spot Bond			9.45500	97.26625	9.41000	97.41492			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			10.25000	87.90771	10.20500	88.09446			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			10.38000	105.47427	10.33000	105.74177			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			10.79000	91.83380	10.74000	92.10733			10,790,000,000,000.00	1,000,000,000	500,000,000
<b>Total FRX26 SPOT</b>									<b>10,790,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>10,790,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
FRX30 On 31/01/2030 Spot Bond			11.06000	92.32812	11.01000	92.63266			89,807,200,000,000.00	8,120,000,000	2,030,000,000
<b>Total FRX30 SPOT</b>									<b>89,807,200,000,000.00</b>	<b>8,120,000,000</b>	<b>2,030,000,000</b>
<b>Total For FRX30</b>									<b>89,807,200,000,000.00</b>	<b>8,120,000,000</b>	<b>2,030,000,000</b>
FRX31 On 21/02/2031 Spot Bond			11.17000	88.91875	11.12000	89.22321			0.00	0	0
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.61500	80.25777	10.56500	80.59115			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				100.22200		100.20168			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				100.22497		100.20438			0.00	483,204,000	120,801,000
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>483,204,000</b>	<b>120,801,000</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>483,204,000</b>	<b>120,801,000</b>
FS1A5 On 20/03/2038 Spot Bond				100.23234		100.21108			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.24419		100.22185				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				100.25307		100.22992				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				100.29148		100.26483				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>
FS2A3 On 20/08/2038 Spot Bond				100.86713		100.84708				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				100.73848		100.71815				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				100.89859		100.87781				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.93353		100.91193				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				100.96264		100.94035				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				101.09058		101.06528				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>
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.49934	100.00000	2.49328				0.00	0	0
<b>Total FS3A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.41932	100.00000	0.41830				0.00	0	0
<b>Total FS3A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A1L On 20/03/2018 Spot Bond			100.00000	13.82258	100.00000	13.78873				0.00	0	0
<b>Total FS4A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.31904	100.00000	2.31337				0.00	0	0
<b>Total FS4A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.38907	100.00000	0.38812				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				101.73638		101.71524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
GFC04 On 11/04/2017 Spot Bond			9.62000	99.58517	9.57500	99.62206				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>
GH31A On 25/02/2042 Spot Bond				100.77102		100.75052				0.00	0	0
<b>Total GH31A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.79648		100.77530				0.00	0	0
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.80665		100.78520				0.00	0	0
<b>Total GH31A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				100.87271		100.84949				0.00	0	0
<b>Total GH31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2042 Spot Bond				100.95385		100.92846				0.00	0	0
<b>Total GH31C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2042 Spot Bond				101.00446		100.97771				0.00	0	0
<b>Total GH31D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</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>
GPT34 On 11/11/2015 Spot Bond				100.95310		100.93477				0.00	0	0
<b>Total GPT34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	10.19802	100.00000	10.17304				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	21.06082	100.00000	21.00924				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	13.54627	100.00000	13.51309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
GRB04 On 15/05/2020 Spot Bond			100.00000	9.32909	100.00000	9.29997				0.00	0	0
<b>Total GRB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				101.37849		101.35761				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				101.43119		101.40949				0.00	400,000,000	100,000,000
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
GRH1B On 25/10/2017 Spot Bond				101.49658		101.47388				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				101.58735		101.56326				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				101.31811		101.29832				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				101.65106		101.63014				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				100.91789		100.89768				0.00	20,000,000	20,000,000
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
GRT06 On 11/12/2017 Spot Bond				100.45364		100.43195				0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
GRT07 On 21/02/2024 Spot Bond				100.95112		100.92852				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				100.15082		100.12913				0.00	0	30,000,000
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	834,500,000
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>834,500,000</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>834,500,000</b>
GSIZ16 On 23/09/2016 Spot Bond				100.43929		100.41675				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				101.59243		101.56579				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	10.70041	100.00000	10.67449				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>
HILB02 On 13/09/2017 Spot Bond				100.39055		100.36883				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				101.28298		101.26185				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				101.09449		101.07299				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC22 On 13/10/2015 Spot Bond				101.81507		101.79692				0.00	0	0
<b>Total HILC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC23 On 06/11/2015 Spot Bond				101.02795		101.00959				0.00	0	0
<b>Total HILC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC23</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
HM1B8 On 19/07/2048 Spot Bond			100.00000	12.00485	100.00000	11.95148				0.00	0	0
<b>Total HM1B8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B9 On 19/07/2048 Spot Bond			100.00000	12.00485	100.00000	11.95148				0.00	0	0
<b>Total HM1B9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	12.73491	100.00000	12.67829				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	12.73491	100.00000	12.67829				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D4 On 19/07/2048 Spot Bond			100.00000	13.68481	100.00000	13.62463				0.00	0	0
<b>Total HM1D4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D5 On 19/07/2048 Spot Bond			100.00000	13.67355	100.00000	13.61276				0.00	0	0
<b>Total HM1D5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1E4 On 19/07/2048 Spot Bond			100.00000	14.82077	100.00000	14.75488				0.00	0	0
<b>Total HM1E4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</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>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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>
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>
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>
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				101.68639		101.66420			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>
HPF03 On 15/04/2016 Spot Bond				101.92075		101.89635			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				101.18334		101.16079			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	113.18400	10.00000	113.15400			0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			9.50000	101.70667	9.45500	101.73820			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>
HPF06 On 20/02/2020 Spot Bond				101.07897		101.05394			0.00	0	0
<b>Total HPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF07 On 20/08/2017 Spot Bond				101.01505		100.99153			0.00	0	0
<b>Total HPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.80500	105.29865	8.76000	105.45227		29,097,330,546,000.00	3,304,637,200	2,214,444,300	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HWAY20 SPOT</b>									<b>29,097,330,546,000.00</b>	<b>3,304,637,200</b>	<b>2,214,444,300</b>
<b>Total For HWAY20</b>									<b>29,097,330,546,000.00</b>	<b>3,304,637,200</b>	<b>2,214,444,300</b>
HWAY2 On 07/12/2023 Spot Bond			2.15000	283.77922	2.12000	284.23937			0.00	0	2,400,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.13000	290.40449	2.10000	290.93539			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			10.07000	94.69560	10.02000	95.06762		17,521,800,000,000.00	1,740,000,000	1,483,300,000	
<b>Total HWAY34 SPOT</b>									<b>17,521,800,000,000.00</b>	<b>1,740,000,000</b>	<b>1,483,300,000</b>
<b>Total For HWAY34</b>									<b>17,521,800,000,000.00</b>	<b>1,740,000,000</b>	<b>1,483,300,000</b>
HWAY3 On 31/07/2035 Spot Bond			10.09000	94.41513	10.04000	94.79232		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>
HWF02 On 30/09/2016 Spot Bond			100.00000	51.45171	100.00000	51.32570		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	98.11827	100.00000	97.85523		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	43.86465	100.00000	43.75838		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	36.37013	100.00000	36.28202		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>
HWY02 On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400		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			1.81000	121.06945	1.77000	121.43318		66,810,616,106,000.00	36,911,942,600	43,561,125,700	
<b>Total I2025 SPOT</b>									<b>66,810,616,106,000.00</b>	<b>36,911,942,600</b>	<b>43,561,125,700</b>
<b>Total For I2025</b>									<b>66,810,616,106,000.00</b>	<b>36,911,942,600</b>	<b>43,561,125,700</b>
I2033 On 28/02/2033 Spot Bond			1.88000	101.31382	1.84000	101.87497		127,071,886,896,000.00	67,591,429,200	55,273,995,100	
<b>Total I2033 SPOT</b>									<b>127,071,886,896,000.00</b>	<b>67,591,429,200</b>	<b>55,273,995,100</b>
<b>Total For I2033</b>									<b>127,071,886,896,000.00</b>	<b>67,591,429,200</b>	<b>55,273,995,100</b>
I2038 On 31/01/2038 Spot Bond			2.01000	124.29792	1.97000	125.12524		66,417,426,960,000.00	33,043,496,000	172,651,410,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2038 SPOT</b>									<b>6,417,426,960,000.00</b>	<b>33,043,496,000</b>	<b>172,651,410,000</b>
<b>Total For I2038</b>									<b>6,417,426,960,000.00</b>	<b>33,043,496,000</b>	<b>172,651,410,000</b>
I2046 On 31/03/2046 Spot Bond			2.04000	123.57049	2.00000	124.60449			43,474,762,320,000.00	21,311,158,000	80,045,753,200
<b>Total I2046 SPOT</b>									<b>13,474,762,320,000.00</b>	<b>21,311,158,000</b>	<b>80,045,753,200</b>
<b>Total For I2046</b>									<b>13,474,762,320,000.00</b>	<b>21,311,158,000</b>	<b>80,045,753,200</b>
I2050 On 31/12/2050 Spot Bond			2.08500	131.62685	2.06000	132.36326			137,553,753,580,500.00	65,973,023,300	129,055,820,900
<b>Total I2050 SPOT</b>									<b>17,553,753,580,500.00</b>	<b>65,973,023,300</b>	<b>129,055,820,900</b>
<b>Total For I2050</b>									<b>17,553,753,580,500.00</b>	<b>65,973,023,300</b>	<b>129,055,820,900</b>
IBL21 On 15/03/2016 Spot Bond			8.43000	100.90952	8.39000	100.90475			0.00	0	0
<b>Total IBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			8.37000	103.98476	8.32500	104.06170			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			8.25000	101.01250	8.21000	101.02370			0.00	0	0
<b>Total IBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond				101.27468		101.25368			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			1.80000	133.63036	1.75000	133.66581			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			2.34000	135.34845	2.31000	135.52865			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>
IBL38 On 02/04/2017 Spot Bond				100.49196		100.47305			0.00	320,000,000	80,000,000
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
IBL39 On 02/04/2018 Spot Bond			8.49000	100.60794	8.44500	100.68511			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>
IBL42 On 15/06/2017 Spot Bond				100.71585		100.69465			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				101.00978		100.99094			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400				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			9.19000	98.97736	9.14000	99.08726				0.00	0	0
<b>Total IBL45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.73500	92.99459	9.69000	93.11730		45,754,500,000,000.00		4,700,000,000	2,367,200,000	
<b>Total IBL46 SPOT</b>								<b>15,754,500,000,000.00</b>		<b>4,700,000,000</b>	<b>2,367,200,000</b>	
<b>Total For IBL46</b>								<b>15,754,500,000,000.00</b>		<b>4,700,000,000</b>	<b>2,367,200,000</b>	
IBL48 On 19/03/2016 Spot Bond				100.24639		100.22607			0.00	320,000,000	80,000,000	
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>	
<b>Total For IBL48</b>									<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>	
IBL49 On 02/04/2018 Spot Bond			9.02000	96.30248	8.97500	96.37584			0.00	0	0	
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL50 On 02/08/2020 Spot Bond			9.67500	99.30554	9.63000	99.44862			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				101.20049		101.18054			0.00	120,000,000	30,000,000	
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>	
<b>Total For IBL52</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>	
IBL53 On 31/07/2018 Spot Bond				100.42430		100.40324			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			7.87500	100.73330	7.83500	100.74372			0.00	0	10,800,000,000	
<b>Total IBL54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,800,000,000</b>	
<b>Total For IBL54</b>									<b>0.00</b>	<b>0</b>	<b>10,800,000,000</b>	
IBL55 On 31/07/2018 Spot Bond			8.97000	99.26098	8.92000	99.35852			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				101.42339		101.40101			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				100.99625		100.97650			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			8.14000	101.62227	8.09500	101.65766				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			8.93000	101.93314	8.88000	102.05296				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			10.13000	101.95282	10.08500	102.17723				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.03738		100.01866				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				101.40026		101.38007				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				101.23309		101.21299				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				101.34416		101.32377				0.00	40,000,000	20,000,000
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
IBL65 On 29/07/2021 Spot Bond				101.37066		101.34985				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>
IBL66 On 12/03/2018 Spot Bond				100.38343		100.36212				0.00	0	0
<b>Total IBL66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			3.07000	129.78635	3.04000	129.95528				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				100.01106		100.03881				0.00	0	0
<b>Total IBL68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL69U On 22/07/2018 Spot Bond			100.00000	20.55585	100.00000	20.46545				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL69U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL69U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL73 On 19/08/2018 Spot Bond				100.93727		100.91609				0.00	0	0
<b>Total IBL73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond				100.96707		100.94521				0.00	0	0
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01232	100.00000	0.01229				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				101.44589		101.42621				0.00	440,000,000	110,000,000
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
IDCG02 On 22/10/2018 Spot Bond				101.12083		101.43359				0.00	410,000,000	410,000,000
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>410,000,000</b>	<b>410,000,000</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>410,000,000</b>	<b>410,000,000</b>
IDCG03 On 22/10/2020 Spot Bond			9.76500	98.12419	9.72000	98.26898				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				100.83496		100.81416				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				102.05333		100.71711				0.00	120,000,000	30,000,000
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
IDCG06 On 24/11/2024 Spot Bond			10.44000	98.21135	10.39000	98.46487				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.84903	5.00000	100.83551				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	102.26515	5.00000	102.25135				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.19604	4.00000	100.18514				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.83458	4.00000	101.82356				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	56.18352	100.00000	56.04741				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	56.07073	100.00000	55.93490				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	56.07073	100.00000	55.93490				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	101.61416	9.20000	101.58968				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				101.11693		101.09275				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	7.62375	100.00000	7.60507				0.00	0	0
<b>Total IKH1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				101.45492		101.42683				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>
IN269U On 25/07/2017 Spot Bond			100.00000	24.79205	100.00000	24.73199				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	22.22961	100.00000	22.17577				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	1.95485	100.00000	1.95111				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	8.56763	100.00000	8.54688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN277U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	10.31810	100.00000	10.29310				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>
IN286U On 15/07/2019 Spot Bond			100.00000	12.93828	100.00000	12.90694				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>
IN289U On 30/06/2025 Spot Bond			100.00000	10.14746	100.00000	10.12500				0.00	0	0
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN290U On 31/12/2016 Spot Bond			100.00000	37.97197	100.00000	37.87998				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>
IN306U On 24/06/2020 Spot Bond			100.00000	10.92086	100.00000	10.88639				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN307U On 30/09/2015 Spot Bond			100.00000	99.45504	100.00000	99.72677				0.00	0	0
<b>Total IN307U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN307U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN308U On 30/09/2015 Spot Bond			100.00000	99.45504	100.00000	99.72677				0.00	0	0
<b>Total IN308U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN308U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN309U On 30/09/2015 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
<b>Total IN309U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN309U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN311U On 30/09/2015 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
<b>Total IN311U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN311U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN313U On 11/12/2018 Spot Bond			100.00000	14.62439	100.00000	14.57824				0.00	0	0
<b>Total IN313U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN534U On 20/10/2015 Spot Bond			100.00000	97.44706	100.00000	97.19328				0.00	0	0
<b>Total IN534U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN534U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN542U On 13/10/2015 Spot Bond			100.00000	97.07447	100.00000	96.81698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IN542U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN542U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN546U On 10/11/2015 Spot Bond			100.00000	92.38686	100.00000	92.15874			0.00	0	0
<b>Total IN546U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN546U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA540 On 29/09/2015 Spot Bond			6.65000	99.94537	6.65000	99.96357			0.00	0	0
<b>Total INA540 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA540</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA541 On 06/10/2015 Spot Bond			6.65000	99.87263	6.65000	99.85446			0.00	0	0
<b>Total INA541 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA541</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA543 On 13/10/2015 Spot Bond			6.70000	99.74367	6.70000	99.72541			0.00	0	0
<b>Total INA543 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA543</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA544 On 20/10/2015 Spot Bond			6.70000	99.61600	6.70000	99.59779			0.00	0	0
<b>Total INA544 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA544</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA545 On 27/10/2015 Spot Bond			6.70000	99.48866	6.70000	99.47049			0.00	0	0
<b>Total INA545 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA545</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA547 On 10/11/2015 Spot Bond			6.70000	99.23494	6.70000	99.21687		1,340,000,000,000.00	200,000,000	200,000,000	
<b>Total INA547 SPOT</b>								<b>1,340,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
<b>Total For INA547</b>								<b>1,340,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
INA549 On 24/11/2015 Spot Bond			6.80000	98.96748	6.80000	98.94924		0.00	0	0	
<b>Total INA549 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INA549</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
INA550 On 01/12/2015 Spot Bond			6.80000	98.83992	6.80000	98.82172		1,360,000,000,000.00	200,000,000	200,000,000	
<b>Total INA550 SPOT</b>								<b>1,360,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
<b>Total For INA550</b>								<b>1,360,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
ING115 On 31/03/2016 Spot Bond			10.90212	100.48550	10.89673	100.45785		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			10.90212	100.09622	10.89673	100.06868		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				100.24566		100.22089		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.24154		100.21722				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	99.98252	6.50000	99.96505				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				100.26768		100.24328				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				91.40146		91.40146				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				100.37197		100.35124				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				101.57576		101.55554				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	113.18400	10.00000	113.15400				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.23406		100.21061				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				99.93504		99.91340				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>
ING301 On 12/10/2015 Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0
<b>Total ING301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING305 On 08/01/2016 Spot Bond				101.86690		101.84804				0.00	0	0
<b>Total ING305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING310 On 15/10/2015 Spot Bond				101.37491		101.35633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ING310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR06 On 10/06/2016 Spot Bond				102.84110		102.82021				0.00	0	0
<b>Total INGR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				101.47883		101.44989				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>
IP275U On 14/10/2015 Spot Bond			100.00000	96.81698	100.00000	96.56085				0.00	0	0
<b>Total IP275U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP275U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400				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				101.71483		101.69375				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				101.73696		101.71561				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			8.43000	104.65127	8.39000	104.68432				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				100.01940		99.99983				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				100.01994		99.99988				0.00	0	60,000,000
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
IPF09 On 01/07/2019 Spot Bond				100.02033		99.99994				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				101.62928		101.60863				0.00	0	0
<b>Total IPF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				101.71141		101.68971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
IPF12 On 15/04/2018 Spot Bond				101.66174		101.64068			0.00	0	0
<b>Total IPF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC07 On 29/10/2015 Spot Bond				101.19226		101.17392			0.00	80,000,000	40,000,000
<b>Total IPFC07 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For IPFC07</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
IPL10 On 20/05/2021 Spot Bond			10.11500	100.27401	10.07000	100.43345		37,425,500,000,000.00	3,700,000,000	1,850,000,000	
<b>Total IPL10 SPOT</b>								<b>37,425,500,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>	
<b>Total For IPL10</b>								<b>37,425,500,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>	
IPL6 On 28/09/2017 Spot Bond			9.06000	101.38928	9.01500	101.44568		24,643,200,000,000.00	2,720,000,000	1,360,000,000	
<b>Total IPL6 SPOT</b>								<b>24,643,200,000,000.00</b>	<b>2,720,000,000</b>	<b>1,360,000,000</b>	
<b>Total For IPL6</b>								<b>24,643,200,000,000.00</b>	<b>2,720,000,000</b>	<b>1,360,000,000</b>	
IPL7 On 05/04/2018 Spot Bond				99.94007		99.91999		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				99.79150		99.77034		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				100.25016		100.22791		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>	
IV015 On 20/09/2022 Spot Bond				101.43514		101.41175		0.00	0	1,730,000,000	
<b>Total IV015 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,730,000,000</b>	
<b>Total For IV015</b>								<b>0.00</b>	<b>0</b>	<b>1,730,000,000</b>	
IV016 On 06/12/2021 Spot Bond				100.62456		100.59953		0.00	0	0	
<b>Total IV016 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV016</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV017 On 31/01/2022 Spot Bond			3.02000	131.73220	2.99000	131.72813		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			3.73000	151.18984	3.69000	151.52951		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				99.99980		99.97721		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				99.77162		101.90160				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				101.82528		101.80043				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				100.43919		100.41476				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				98.12666		98.05005				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			3.81000	110.63750	3.77000	110.76915				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			3.81000	110.63750	3.77000	110.76915				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				100.53567		100.51006				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				100.87986		100.85415				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>
IV057U On 14/07/2018 Spot Bond			100.00000	12.49037	100.00000	12.43544				0.00	0	0
<b>Total IV057U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV057U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			10.73000	112.37798	10.68000	112.46112				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				103.42547		103.39959				0.00	540,000,000	270,000,000
<b>Total IV09 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
<b>Total For IV09</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
IV19A On 31/03/2028 Spot Bond			3.83000	143.36911	3.79000	143.90379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
IVA542 On 08/10/2015 Spot Bond			6.65000	99.85446	6.65000	99.85446			0.00	0	0
<b>Total IVA542 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA542</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA543 On 15/10/2015 Spot Bond			6.65000	99.60078	6.65000	99.60078			0.00	0	0
<b>Total IVA543 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA543</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA544 On 22/10/2015 Spot Bond			6.70000	99.47049	6.70000	99.47049			0.00	0	0
<b>Total IVA544 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA544</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA545 On 29/10/2015 Spot Bond			6.70000	99.34352	6.70000	99.34352			0.00	0	0
<b>Total IVA545 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA545</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA547 On 12/11/2015 Spot Bond			6.70000	99.21687	6.70000	99.21687		1,340,000,000,000.00	200,000,000	200,000,000	
<b>Total IVA547 SPOT</b>								<b>1,340,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
<b>Total For IVA547</b>								<b>1,340,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
IVA550 On 03/12/2015 Spot Bond			6.80000	98.69453	6.80000	98.69453		0.00	0	0	
<b>Total IVA550 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA550</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVA551 On 10/12/2015 Spot Bond			6.80000	98.56766	6.80000	98.56766		0.00	0	0	
<b>Total IVA551 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA551</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000		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 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400		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				101.35615		101.33529		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				99.94296		99.92382		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				100.86373		100.84377		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.89514		100.87228				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				100.68722		100.66579				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				101.71479		101.69378				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				101.72586		101.70471				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				101.74801		101.72658				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				101.64836		101.62818				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				101.57655		101.55498				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				101.40613		101.38477				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				100.24130		100.21923				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				100.96746		100.94659				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				100.73373		100.71397				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				100.72671		100.70714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				99.93814		99.91736				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>
IVC029 On 24/04/2017 Spot Bond				101.46707		101.44591				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>
IVC032 On 19/06/2016 Spot Bond				100.22497		100.20438				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.04006		100.02000				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				100.04112		100.02052				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				100.04112		100.02052				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.53000	101.19428	9.48000	101.32426				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	15.23535	100.00000	15.20182				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	13.35342	100.00000	13.32108				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>
IVC040 On 24/07/2021 Spot Bond			9.78500	99.85872	9.74000	100.02676				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				101.43251		101.41074				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>
IVC044 On 16/10/2015 Spot Bond				106.77959		106.76027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				101.40974		101.38940				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				102.34457		102.32407				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			7.91000	103.18099	7.87000	103.16167				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				101.30457		101.28188				0.00	0	200,000,000
<b>Total IVC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IVC048</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IVC049 On 21/11/2019 Spot Bond				100.95126		100.92866				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				100.65407		100.63152				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>
IVC051 On 03/02/2018 Spot Bond				101.35926		101.33682				0.00	0	0
<b>Total IVC051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC052 On 10/02/2016 Spot Bond				101.09240		101.07160				0.00	0	0
<b>Total IVC052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				101.19083		101.16809				0.00	0	0
<b>Total IVC053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC054 On 03/03/2016 Spot Bond				100.61117		100.59011				0.00	0	0
<b>Total IVC054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				100.09097		100.01654				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC056 On 29/04/2016 Spot Bond				101.36186		101.34119				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC058 On 03/01/2018 Spot Bond				99.93811		99.91736				0.00	0	0
<b>Total IVC058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC059 On 09/06/2016 Spot Bond				100.48460		100.46348				0.00	0	0
<b>Total IVC059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC060 On 31/07/2018 Spot Bond				101.41495		101.39271				0.00	0	0
<b>Total IVC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				100.02103		99.99984				0.00	0	0
<b>Total IVC061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC062 On 14/08/2016 Spot Bond				101.07593		101.05409				0.00	0	0
<b>Total IVC062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond				101.33500		101.31130				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC064 On 15/09/2018 Spot Bond				100.38687		100.36406				0.00	0	0
<b>Total IVC064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond				100.50492		100.48189				0.00	0	0
<b>Total IVC065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC066 On 18/09/2016 Spot Bond				100.29780		100.27644				0.00	0	0
<b>Total IVC066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				101.65460		101.62850				0.00	0	0
<b>Total JAS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				101.43359		101.41144				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>
JDG03 On 15/04/2016 Spot Bond				101.59011		101.56811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total JDG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03L On 21/02/2016 Spot Bond			100.00000	88.03828	100.00000	87.82816				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				102.52030		102.49851				0.00	0	0
<b>Total JDG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2017 Spot Bond				100.55948		100.53732				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				100.41682		100.39364				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				100.56125		100.53860				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03L On 30/10/2015 Spot Bond			100.00000	92.87532	100.00000	92.63959				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				100.76164		100.73754				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				101.58483		101.55861				0.00	0	0
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 05/08/2020 Spot Bond				101.61848		101.59070				0.00	0	0
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.99000	131.78718	8.94000	132.20291				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>
LBK03 On 01/10/2016 Spot Bond				100.13404		100.11517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.40816		100.38627			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				100.62726		100.60662			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				100.24778		100.22644			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				101.78256		101.76042			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			10.70500	99.72916	10.66000	99.84573			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>
LBK12L On 25/02/2020 Spot Bond			9.71000	100.98389	9.71000	100.95788			0.00	0	0
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				101.36860		101.34711			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			9.03000	98.73913	8.98500	98.79017		59,236,800,000,000.00	6,560,000,000	3,331,900,000	
<b>Total LGL02 SPOT</b>								<b>59,236,800,000,000.00</b>	<b>6,560,000,000</b>	<b>3,331,900,000</b>	
<b>Total For LGL02</b>								<b>59,236,800,000,000.00</b>	<b>6,560,000,000</b>	<b>3,331,900,000</b>	
LGL03 On 03/04/2018 Spot Bond			9.22000	96.51875	9.17500	96.59153		17,702,400,000,000.00	1,920,000,000	480,000,000	
<b>Total LGL03 SPOT</b>								<b>17,702,400,000,000.00</b>	<b>1,920,000,000</b>	<b>480,000,000</b>	
<b>Total For LGL03</b>								<b>17,702,400,000,000.00</b>	<b>1,920,000,000</b>	<b>480,000,000</b>	
LGL04 On 14/08/2020 Spot Bond			10.37500	96.66375	10.33000	96.80132		12,242,500,000,000.00	1,180,000,000	602,700,000	
<b>Total LGL04 SPOT</b>								<b>12,242,500,000,000.00</b>	<b>1,180,000,000</b>	<b>602,700,000</b>	
<b>Total For LGL04</b>								<b>12,242,500,000,000.00</b>	<b>1,180,000,000</b>	<b>602,700,000</b>	
LGL05 On 12/12/2021 Spot Bond				100.43898		100.41455		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				100.55993		100.52876		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total LHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			8.43000	103.62678	8.39000	103.61140			17,534,400,000,000.00	2,080,000,000	1,040,000,000
<b>Total LHL02 SPOT</b>									<b>17,534,400,000,000.00</b>	<b>2,080,000,000</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>									<b>17,534,400,000,000.00</b>	<b>2,080,000,000</b>	<b>1,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.60811		100.57425			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>
LHL13 On 10/09/2016 Spot Bond				100.50474		100.48170			0.00	0	0
<b>Total LHL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				101.15354		101.12315			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				100.94515		100.92327			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				100.96039		100.93775			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				101.02647		101.00227			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>
MAQ06 On 13/11/2015 Spot Bond				100.97724		100.95747			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 14/12/2015 Spot Bond				100.35043		100.33089			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>
MAQ07 On 09/10/2015 Spot Bond				99.87677		99.85916			0.00	0	0
<b>Total MAQ073 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ073</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 13/11/2015 Spot Bond				99.24588		99.22792			0.00	0	0
<b>Total MAQ074 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ074</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 10/12/2015 Spot Bond				98.75962		98.74164			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MAQ075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.60403		100.58906				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				100.60817		100.59306				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>
MAQ0A On 31/08/2018 Spot Bond				101.24807		101.23155				0.00	0	0
<b>Total MAQ0A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				101.33694		101.31947				0.00	0	0
<b>Total MAQ0A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.05508		100.02753				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>
MBC02 On 07/10/2015 Spot Bond				99.91239		99.89487				0.00	0	0
<b>Total MBC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC02 On 07/04/2016 Spot Bond			100.00000	69.97597	100.00000	69.84321			370,000,000,000,000.00	113,700,000,000	100,000,000,000	
<b>Total MBC026 SPOT</b>									<b>'0,000,000,000,000.00</b>	<b>113,700,000,000</b>	<b>100,000,000,000</b>	
<b>Total For MBC026</b>									<b>'0,000,000,000,000.00</b>	<b>113,700,000,000</b>	<b>100,000,000,000</b>	
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.00000			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				100.56965		100.55091			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				100.16584		100.09447			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				100.56912		100.54932			0.00	960,000,000	440,000,000	
<b>Total MBF035 SPOT</b>									<b>0.00</b>	<b>960,000,000</b>	<b>440,000,000</b>	
<b>Total For MBF035</b>									<b>0.00</b>	<b>960,000,000</b>	<b>440,000,000</b>	
MBF03 On 11/11/2016 Spot Bond				100.89156		100.87152			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 17/04/2017 Spot Bond				101.35921		101.33918				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 07/08/2016 Spot Bond				101.11285		101.09318				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				101.08612		101.06593				0.00	2,920,000,000	1,460,000,000
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>2,920,000,000</b>	<b>1,460,000,000</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>2,920,000,000</b>	<b>1,460,000,000</b>
MBF04:On 08/12/2015 Spot Bond				100.47980		100.45977				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>
MBF04:On 11/04/2016 Spot Bond				99.81313		99.79412				0.00	0	0
<b>Total MBF044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04:On 13/04/2018 Spot Bond				101.67054		101.65002				0.00	0	0
<b>Total MBF045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04:On 17/08/2018 Spot Bond				100.97217		100.95118				0.00	40,000,000	20,000,000
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
MBSA On 30/09/2016 Spot Bond				100.03743		100.01872				0.00	0	0
<b>Total MBSA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	81.79775	100.00000	81.61435				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>
MBP29 On 23/09/2017 Spot Bond			100.00000	30.79525	100.00000	32.48129				0.00	0	0
<b>Total MBP29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP30 On 24/10/2017 Spot Bond			100.00000	23.26695	100.00000	23.21058				0.00	0	0
<b>Total MBP30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP31 On 24/10/2017 Spot Bond			100.00000	23.35929	100.00000	23.30269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	22.41570	100.00000	22.36139			0.00	0	0
<b>Total MBP32U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP32U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP33 On 17/02/2017 Spot Bond			100.00000	36.63574	100.00000	36.54699			0.00	0	0
<b>Total MBP33U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP33U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				101.34409		101.32370			0.00	0	0
<b>Total MBP34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			9.19000	103.70536	9.14000	103.82793		11,395,600,000,000.00	1,240,000,000	629,100,000	
<b>Total MBSA01 SPOT</b>								<b>11,395,600,000,000.00</b>	<b>1,240,000,000</b>	<b>629,100,000</b>	
<b>Total For MBSA01</b>								<b>11,395,600,000,000.00</b>	<b>1,240,000,000</b>	<b>629,100,000</b>	
MBSA0 On 15/04/2019 Spot Bond			9.21000	103.22663	9.16000	103.34870		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>	
MEFSA On 05/10/2016 Spot Bond				99.93545		99.91395		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				101.81768		101.79580		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				101.89864		101.87582		0.00	0	0	
<b>Total MEFSA6 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MEFSA6</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MEFSB On 05/10/2016 Spot Bond			8.30500	100.20133	8.26000	100.22193		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			9.18000	102.67462	9.13000	102.78843		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			10.04000	102.25335	9.99500	102.43184		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				100.22346		100.20301		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MFS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.23087		100.20975			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			10.05500	100.96576	10.01000	101.08471			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>
MIIL02 On 31/05/2017 Spot Bond			9.23000	102.28350	9.18500	102.32609			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIP4C On 13/01/2016 Spot Bond				101.52089		101.50136			0.00	0	0
<b>Total MIP4C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIP4C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIP4F On 13/01/2016 Spot Bond				101.58827		101.56866			0.00	0	0
<b>Total MIP4F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIP4F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.32368		100.30203			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.91500	101.02644	9.87000	101.18689		7,932,000,000,000.00	800,000,000	500,000,000	
<b>Total MMIG02 SPOT</b>								<b>7,932,000,000,000.00</b>	<b>800,000,000</b>	<b>500,000,000</b>	
<b>Total For MMIG02</b>								<b>7,932,000,000,000.00</b>	<b>800,000,000</b>	<b>500,000,000</b>	
MMIG0 On 01/06/2025 Spot Bond				99.99822		99.97405		0.00	200,000,000	50,000,000	
<b>Total MMIG03 SPOT</b>								<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
<b>Total For MMIG03</b>								<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
MMIG0 On 12/08/2030 Spot Bond			11.64000	99.57034	11.59000	99.82531		0.00	0	0	
<b>Total MMIG04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMIG04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MMIG0 On 12/08/2017 Spot Bond			11.16000	100.06346	11.11500	100.24426		44,640,000,000,000.00	4,000,000,000	1,029,300,000	
<b>Total MMIG05 SPOT</b>								<b>14,640,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,029,300,000</b>	
<b>Total For MMIG05</b>								<b>14,640,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,029,300,000</b>	
MMS01 On 10/12/2016 Spot Bond			100.00000	34.58428	100.00000	34.49958		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>	
MQB02 On 31/05/2017 Spot Bond			8.93000	102.18123	8.88500	102.22484		2,500,400,000,000.00	280,000,000	140,000,000	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MQB02 SPOT</b>									<b>2,500,400,000,000.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For MQB02</b>									<b>2,500,400,000,000.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.92000	104.15404	8.87500	104.20312			9,187,600,000,000.00	1,030,000,000	520,000,000
<b>Total MTN04 SPOT</b>									<b>9,187,600,000,000.00</b>	<b>1,030,000,000</b>	<b>520,000,000</b>
<b>Total For MTN04</b>									<b>9,187,600,000,000.00</b>	<b>1,030,000,000</b>	<b>520,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	7.73406	100.89771	7.71517			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	7.83087	100.61875	7.81180			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>
N5A16 On 20/06/2016 Spot Bond				100.21386		100.19438			0.00	0	0
<b>Total N5A16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5A16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				100.22845		100.20764			0.00	0	0
<b>Total N5B23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5B23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				100.23136		100.21029			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total N5C23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5C23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5D23 On 20/06/2023 Spot Bond				100.26304		100.23907			0.00	0	0
<b>Total N5D23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				100.28937		100.26300			0.00	0	0
<b>Total N5E23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	10.92748	100.00000	10.90071			0.00	0	0
<b>Total N5F23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23I On 20/06/2023 Spot Bond			100.00000	11.69911	100.00000	11.67045			0.00	0	0
<b>Total N5G23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			10.28000	92.99730	10.23500	93.18139		20,765,600,000,000.00	2,020,000,000	1,046,600,000	
<b>Total NAM01 SPOT</b>								<b>20,765,600,000,000.00</b>	<b>2,020,000,000</b>	<b>1,046,600,000</b>	
<b>Total For NAM01</b>								<b>20,765,600,000,000.00</b>	<b>2,020,000,000</b>	<b>1,046,600,000</b>	
NAM02 On 29/06/2020 Spot Bond			9.91500	101.27410	9.87000	101.41344		0.00	0	0	
<b>Total NAM02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NAM02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK10A On 25/07/2016 Spot Bond			7.95500	100.47308	7.91500	100.48265		0.00	0	0	
<b>Total NBK10A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK10A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK11A On 28/11/2020 Spot Bond			9.73500	99.81262	9.69000	99.96262		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>	
NBK12A On 19/03/2021 Spot Bond			9.36500	100.39096	9.32000	100.55522		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>	
NBK13A On 19/03/2024 Spot Bond			9.83000	99.77406	9.78500	100.00191		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				101.60413		101.58455		0.00	0	0	
<b>Total NBK13B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK13B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK14A On 26/06/2021 Spot Bond			9.72500	100.60850	9.68000	100.77470		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
NBK15/On 11/02/2022 Spot Bond			9.96500	95.78264	9.92000	95.95878				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				101.69112		101.67138				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>
NBK16/On 12/02/2025 Spot Bond			10.60000	94.50184	10.55000	94.75488		103,880,000,000,000.00		9,800,000,000	2,450,000,000	
<b>Total NBK16A SPOT</b>								<b>13,880,000,000,000.00</b>		<b>9,800,000,000</b>	<b>2,450,000,000</b>	
<b>Total For NBK16A</b>								<b>13,880,000,000,000.00</b>		<b>9,800,000,000</b>	<b>2,450,000,000</b>	
NBK16I On 25/07/2016 Spot Bond				101.19605		101.17589				0.00	0	0
<b>Total NBK16B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17/On 22/04/2026 Spot Bond			10.77000	99.32100	10.72000	99.59306		22,617,000,000,000.00		2,100,000,000	1,050,000,000	
<b>Total NBK17A SPOT</b>								<b>22,617,000,000,000.00</b>		<b>2,100,000,000</b>	<b>1,050,000,000</b>	
<b>Total For NBK17A</b>								<b>22,617,000,000,000.00</b>		<b>2,100,000,000</b>	<b>1,050,000,000</b>	
NBK17I On 28/11/2016 Spot Bond				100.76663		100.74728				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>
NBK18/On 01/06/2020 Spot Bond			9.68500	101.52260	9.64000	101.66083				0.00	0	0
<b>Total NBK18A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.04733		100.02698				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>
NBK19/On 01/06/2022 Spot Bond			10.11500	100.95045	10.07000	101.13497				0.00	0	0
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				99.67784		99.60566				0.00	0	0
<b>Total NBK19B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/On 01/06/2026 Spot Bond			10.84000	100.45991	10.79000	100.73686				0.00	0	0
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.14331		100.12282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
NBK21 On 21/07/2027 Spot Bond			11.04000	99.40560	10.99000	99.69676				0.00	0	0
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21 On 10/11/2017 Spot Bond				101.04789		101.02749				0.00	0	1,800,000,000
<b>Total NBK21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
<b>Total For NBK21B</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
NBK22 On 12/02/2018 Spot Bond				101.06443		101.04374				0.00	0	0
<b>Total NBK22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23 On 12/02/2020 Spot Bond				101.09212		101.07088				0.00	0	0
<b>Total NBK23B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24 On 11/02/2022 Spot Bond				101.12738		101.10587				0.00	0	0
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25 On 12/02/2025 Spot Bond				101.16806		101.14530				0.00	0	0
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26 On 22/04/2026 Spot Bond				101.63080		101.60767				0.00	0	0
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27 On 01/06/2018 Spot Bond				100.65321		100.63218				0.00	0	0
<b>Total NBK27B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			9.22500	107.71945	9.17500	107.86213			55,534,500,000,000.00	6,020,000,000	2,437,000,000	
<b>Total NBK3A SPOT</b>									<b>55,534,500,000,000.00</b>	<b>6,020,000,000</b>	<b>2,437,000,000</b>	
<b>Total For NBK3A</b>									<b>55,534,500,000,000.00</b>	<b>6,020,000,000</b>	<b>2,437,000,000</b>	
NBK4 On 28/10/2024 Spot Bond			11.16500	38.28361	11.11500	38.42907			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>	
NBK7B On 19/04/2020 Spot Bond				101.68740		101.66430				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9A On 23/03/2016 Spot Bond			8.00000	100.85577	7.96000	100.85300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK9A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9B On 23/03/2016 Spot Bond				100.18863		100.16748				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>
NCLN6 On 30/11/2015 Spot Bond				98.90975		98.89127				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				100.64438		100.62292				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				101.46875		101.44663				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				101.43265		101.41087				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				95.45231		95.43320				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 15/08/2017 Spot Bond				101.03992		101.01746				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				100.24048		100.21848				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 09/10/2017 Spot Bond				100.40612		100.38571				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				100.22135		100.20109				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				100.21473		100.19517				0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
NCLN8 On 20/06/2016 Spot Bond				100.21459		100.19504				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				101.29633		101.27604				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				100.24591		100.22351				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.33500	102.14811	10.28500	102.40146				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.24446		100.22219				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.37000	101.00328	10.32000	101.25438				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				100.24591		100.22351				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				100.22204		100.20181				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				100.22887		100.20793				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				100.24824		100.22562				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				100.25114		100.22826				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>
NCLN9 On 02/03/2018 Spot Bond				100.63948		100.61795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NCLN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				99.85753		99.83695			0.00	0	0
<b>Total NCLN93 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				100.24503		100.22271			0.00	0	0
<b>Total NCLN94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				101.66963		101.64447			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				99.51838		99.49300			0.00	0	0
<b>Total NED14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			10.39000	105.35719	10.34000	105.47275			0.00	0	0
<b>Total NED15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				99.30433		99.27906			0.00	0	100,000,000
<b>Total NED16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NED16</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NED17 On 14/10/2024 Spot Bond				103.99010		103.96495			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>
NED18 On 16/01/2025 Spot Bond				101.89138		101.86618			0.00	0	0
<b>Total NED18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2025 Spot Bond				100.02900		100.00000			0.00	0	0
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			11.60500	101.70323	11.56000	101.83221		47,116,300,000,000.00	4,060,000,000	2,030,000,000	
<b>Total NED20 SPOT</b>								<b>47,116,300,000,000.00</b>	<b>4,060,000,000</b>	<b>2,030,000,000</b>	
<b>Total For NED20</b>								<b>47,116,300,000,000.00</b>	<b>4,060,000,000</b>	<b>2,030,000,000</b>	
NED9 On 06/07/2017 Spot Bond				99.93112		99.91375			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			9.44500	120.38825	9.44500	120.35806			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				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 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400				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			2.28000	174.54985	2.25000	174.54045				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			2.67000	112.60945	2.63000	112.94184				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>
NILB12 On 07/12/2033 Spot Bond			3.45000	190.95412	3.45000	190.87789				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			3.06000	108.99298	3.02000	109.31209				0.00	0	0
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			3.32000	141.26487	3.28000	141.81660				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			3.23000	152.64852	3.19000	153.22651				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			9.10500	102.69141	9.06000	102.84012				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>
NQ1A10 On 22/05/2020 Spot Bond			9.73500	103.74286	9.69000	103.88498				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				101.26398		101.24506				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A12 On 22/05/2048 Spot Bond				100.77358		100.75386				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.80007		100.77967				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				100.78420		100.76421				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>
NQ1A1 On 22/05/2050 Spot Bond				100.83075		100.80955				0.00	0	0
<b>Total NQ1A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.93500	104.54986	9.89000	104.74379				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 22/05/2050 Spot Bond				100.81594		100.79513				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				100.80537		100.78483				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>
NQ1B1 On 22/05/2052 Spot Bond				100.87610		100.85373				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			10.13500	103.76398	10.09000	103.90350				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 22/05/2050 Spot Bond				100.82652		100.80543				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				100.83181		100.81059				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.92151		100.89796				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				101.02701		101.00073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.96271		100.93810				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				100.84767		100.82603				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			8.98000	112.95005	8.93000	113.06577				0.00	0	600,000,000
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02 On 31/10/2022 Spot Bond			9.81500	117.35867	9.77000	117.57223				0.00	0	600,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02 On 31/05/2023 Spot Bond			2.17500	177.19937	2.14500	177.47096				0.00	0	8,700,000,000
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
NRA02 On 30/11/2028 Spot Bond			11.09000	112.04701	11.04000	112.37702		55,671,800,000,000.00		5,020,000,000		2,510,000,000
<b>Total NRA028 SPOT</b>								<b>55,671,800,000,000.00</b>		<b>5,020,000,000</b>		<b>2,510,000,000</b>
<b>Total For NRA028</b>								<b>55,671,800,000,000.00</b>		<b>5,020,000,000</b>		<b>2,510,000,000</b>
NTC12 On 25/08/2016 Spot Bond				101.49278		101.47223				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>
NTC16 On 22/03/2018 Spot Bond				100.24150		100.21942				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				100.68688		100.66589				0.00	0	0
<b>Total NTC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.63140		100.60976				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>
NTC19 On 27/07/2020 Spot Bond				101.50464		101.48190				0.00	0	0
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10 On 28/05/2020 Spot Bond				100.86850		100.84364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NYT101 On 28/05/2020 Spot Bond				101.06279		101.03205			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>
NYT131 On 28/05/2020 Spot Bond			100.00000	17.79661	100.00000	17.75349			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	97.23274	100.00000	96.97821			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			7.92000	103.89640	7.88000	103.87692		7,603,200,000,000.00	960,000,000	2,680,000,000	
<b>Total OML01 SPOT</b>								<b>7,603,200,000,000.00</b>	<b>960,000,000</b>	<b>2,680,000,000</b>	
<b>Total For OML01</b>								<b>7,603,200,000,000.00</b>	<b>960,000,000</b>	<b>2,680,000,000</b>	
OML02 On 21/11/2024 Spot Bond				101.27054		101.24733			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 27/11/2019 Spot Bond			10.25500	99.88082	10.21000	100.00002			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>
OML04 On 19/03/2025 Spot Bond				100.44147		100.41762			0.00	0	0
<b>Total OML04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2025 Spot Bond			10.44500	97.94502	10.40000	98.07287		31,335,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total OML05 SPOT</b>								<b>31,335,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For OML05</b>								<b>31,335,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
OML06 On 19/03/2027 Spot Bond			11.01000	97.22699	10.96500	97.39886		33,030,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total OML06 SPOT</b>								<b>33,030,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For OML06</b>								<b>33,030,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
OML07 On 19/03/2030 Spot Bond			11.59000	96.78849	11.54000	97.03498		23,180,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total OML07 SPOT</b>								<b>23,180,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For OML07</b>								<b>23,180,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
OML08 On 14/09/2025 Spot Bond				100.42475		100.40100			0.00	0	0
<b>Total OML08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML09 On 14/09/2022 Spot Bond			11.00000	100.04890	10.95500	100.23395		22,000,000,000,000.00	2,000,000,000	1,029,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total OML09 SPOT</b>									<b>22,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,029,600,000</b>
<b>Total For OML09</b>									<b>22,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,029,600,000</b>
OML10 On 14/09/2025 Spot Bond			11.49000	99.72967	11.44000	99.99008			22,980,000,000,000.00	2,000,000,000	1,100,000,000
<b>Total OML10 SPOT</b>									<b>22,980,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,100,000,000</b>
<b>Total For OML10</b>									<b>22,980,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,100,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	59.65299	100.00000	59.50848			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>
PMM12 On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400			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>
PMM17 On 06/03/2016 Spot Bond				100.52011		100.49928			0.00	0	0
<b>Total PMM17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM18 On 04/11/2015 Spot Bond				101.15556		101.13571			0.00	0	0
<b>Total PMM18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM19 On 13/05/2016 Spot Bond				101.03111		101.01023			0.00	0	0
<b>Total PMM19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM20 On 02/03/2016 Spot Bond				100.58336		100.56373			0.00	0	0
<b>Total PMM20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM21 On 02/09/2016 Spot Bond				100.63213		100.61108			0.00	0	0
<b>Total PMM21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.14965		100.07747			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				99.50876		99.48861			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				101.52124		101.50012			0.00	0	300,000,000
<b>Total PPC003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For PPC003</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
PPC00 On 30/06/2021 Spot Bond			10.01500	101.82364	9.97000	101.98924			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.00000				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				101.39502		101.37394				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				101.41143		101.39011				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				101.44791		101.42603				0.00	0	0
<b>Total PRE1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				101.60470		101.58044				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				101.64114		101.61633				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				101.37441		101.35113				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			8.41000	43.09320	8.36000	43.29534				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>
R159 On 15/09/2016 Spot Bond			6.93000	106.58222	6.89000	106.60041		444,211,000,000,000.00	352,700,000,000	347,515,300,000		
<b>Total R159 SPOT</b>								<b>14,211,000,000,000.00</b>	<b>352,700,000,000</b>	<b>347,515,300,000</b>		
<b>Total For R159</b>								<b>14,211,000,000,000.00</b>	<b>352,700,000,000</b>	<b>347,515,300,000</b>		
R159P On 15/09/2016 Spot Bond			6.76000	93.85889	6.72000	93.87647				0.00	0	0
<b>Total R159P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.59000	116.50804	8.54000	116.87041		231,765,572,199,000.00	3,868,657,226,100	5,605,895,640,900		
<b>Total R186 SPOT</b>								<b>11,765,572,199,000.00</b>	<b>868,657,226,100</b>	<b>505,895,640,900</b>		
<b>Total For R186</b>								<b>11,765,572,199,000.00</b>	<b>868,657,226,100</b>	<b>505,895,640,900</b>		
R187P On 21/12/2026 Spot Bond			8.33000	40.02882	8.28000	40.23606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R187P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			8.25000	37.23963	8.20000	37.45057			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			1.77000	291.13139	1.74000	291.60945		17,113,724,670,000.00	9,668,771,000	26,924,149,400	
<b>Total R197 SPOT</b>								<b>17,113,724,670,000.00</b>	<b>9,668,771,000</b>	<b>26,924,149,400</b>	
<b>Total For R197</b>								<b>17,113,724,670,000.00</b>	<b>9,668,771,000</b>	<b>26,924,149,400</b>	
R202 On 07/12/2033 Spot Bond			1.91000	236.31087	1.87000	237.53933		86,868,902,910,000.00	45,481,101,000	197,834,900,900	
<b>Total R202 SPOT</b>								<b>16,868,902,910,000.00</b>	<b>45,481,101,000</b>	<b>197,834,900,900</b>	
<b>Total For R202</b>								<b>16,868,902,910,000.00</b>	<b>45,481,101,000</b>	<b>197,834,900,900</b>	
R2023 On 28/02/2023 Spot Bond			8.43000	96.98125	8.38500	97.19826		388,289,742,031,000.00	283,308,391,700	305,347,084,200	
<b>Total R2023 SPOT</b>								<b>18,289,742,031,000.00</b>	<b>283,308,391,700</b>	<b>305,347,084,200</b>	
<b>Total For R2023</b>								<b>18,289,742,031,000.00</b>	<b>283,308,391,700</b>	<b>305,347,084,200</b>	
R203 On 15/09/2017 Spot Bond			7.37000	101.95312	7.32500	102.01434		920,449,757,304,000.00	1,602,503,359,200	1,719,466,315,400	
<b>Total R203 SPOT</b>								<b>20,449,757,304,000.00</b>	<b>602,503,359,200</b>	<b>719,466,315,400</b>	
<b>Total For R203</b>								<b>20,449,757,304,000.00</b>	<b>602,503,359,200</b>	<b>719,466,315,400</b>	
R2030 On 31/01/2030 Spot Bond			8.99000	93.46109	8.94000	93.81594		371,523,529,379,000.00	931,203,952,100	799,519,489,000	
<b>Total R2030 SPOT</b>								<b>11,523,529,379,000.00</b>	<b>931,203,952,100</b>	<b>799,519,489,000</b>	
<b>Total For R2030</b>								<b>11,523,529,379,000.00</b>	<b>931,203,952,100</b>	<b>799,519,489,000</b>	
R2032 On 31/03/2032 Spot Bond			9.06000	93.17679	9.01500	93.51742		078,751,521,864,000.00	1,002,069,704,400	424,090,873,700	
<b>Total R2032 SPOT</b>								<b>18,751,521,864,000.00</b>	<b>1,002,069,704,400</b>	<b>424,090,873,700</b>	
<b>Total For R2032</b>								<b>18,751,521,864,000.00</b>	<b>1,002,069,704,400</b>	<b>424,090,873,700</b>	
R2035 On 28/02/2035 Spot Bond			9.18500	97.98552	9.13500	98.40230		451,544,000,000,000.00	702,400,000,000	331,900,000,000	
<b>Total R2035 SPOT</b>								<b>11,544,000,000,000.00</b>	<b>702,400,000,000</b>	<b>331,900,000,000</b>	
<b>Total For R2035</b>								<b>11,544,000,000,000.00</b>	<b>702,400,000,000</b>	<b>331,900,000,000</b>	
R2037 On 31/01/2037 Spot Bond			9.19500	94.98622	9.15000	95.36057		328,732,463,082,000.00	688,279,767,600	475,838,101,400	
<b>Total R2037 SPOT</b>								<b>18,732,463,082,000.00</b>	<b>688,279,767,600</b>	<b>475,838,101,400</b>	
<b>Total For R2037</b>								<b>18,732,463,082,000.00</b>	<b>688,279,767,600</b>	<b>475,838,101,400</b>	
R204 On 21/12/2018 Spot Bond			7.76000	102.90476	7.71000	103.02432		581,140,922,680,000.00	1,879,013,005,500	617,991,795,200	
<b>Total R204 SPOT</b>								<b>11,140,922,680,000.00</b>	<b>879,013,005,500</b>	<b>617,991,795,200</b>	
<b>Total For R204</b>								<b>11,140,922,680,000.00</b>	<b>879,013,005,500</b>	<b>617,991,795,200</b>	
R2040 On 31/01/2040 Spot Bond			9.20500	99.54034	9.15500	99.99256		538,155,500,000,000.00	167,100,000,000	82,200,000,000	
<b>Total R2040 SPOT</b>								<b>18,155,500,000,000.00</b>	<b>167,100,000,000</b>	<b>82,200,000,000</b>	
<b>Total For R2040</b>								<b>18,155,500,000,000.00</b>	<b>167,100,000,000</b>	<b>82,200,000,000</b>	
R2044 On 31/01/2044 Spot Bond			9.22000	96.77484	9.17500	97.18492		536,893,036,892,000.00	275,151,088,600	385,537,979,200	

Contract Details	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 SPOT</b>									<b>16,893,036,892,000.00</b>	<b>275,151,088,600</b>	<b>385,537,979,200</b>
<b>Total For R2044</b>									<b>16,893,036,892,000.00</b>	<b>275,151,088,600</b>	<b>385,537,979,200</b>
R2048 On 28/02/2048 Spot Bond			9.20500	96.08368	9.16000	96.50499			076,185,058,683,500.00	442,822,928,700	464,649,733,700
<b>Total R2048 SPOT</b>									<b>16,185,058,683,500.00</b>	<b>442,822,928,700</b>	<b>464,649,733,700</b>
<b>Total For R2048</b>									<b>16,185,058,683,500.00</b>	<b>442,822,928,700</b>	<b>464,649,733,700</b>
R207 On 15/01/2020 Spot Bond			8.05500	98.66966	8.01000	98.80639			901,338,071,204,500.00	1,477,509,381,900	666,161,771,700
<b>Total R207 SPOT</b>									<b>11,338,071,204,500.00</b>	<b>477,509,381,900</b>	<b>666,161,771,700</b>
<b>Total For R207</b>									<b>11,338,071,204,500.00</b>	<b>477,509,381,900</b>	<b>666,161,771,700</b>
R208 On 31/03/2021 Spot Bond			8.21500	93.66119	8.17000	93.82900			182,450,595,084,000.00	752,580,717,600	436,037,832,400
<b>Total R208 SPOT</b>									<b>12,450,595,084,000.00</b>	<b>752,580,717,600</b>	<b>436,037,832,400</b>
<b>Total For R208</b>									<b>12,450,595,084,000.00</b>	<b>752,580,717,600</b>	<b>436,037,832,400</b>
R209 On 31/03/2036 Spot Bond			9.13000	73.55072	9.08000	73.89851			829,611,657,344,000.00	1,624,272,908,800	842,411,169,500
<b>Total R209 SPOT</b>									<b>29,611,657,344,000.00</b>	<b>624,272,908,800</b>	<b>842,411,169,500</b>
<b>Total For R209</b>									<b>29,611,657,344,000.00</b>	<b>624,272,908,800</b>	<b>842,411,169,500</b>
R210 On 31/03/2028 Spot Bond			1.83000	177.11722	1.79000	177.81099			34,544,475,924,000.00	18,876,762,800	67,639,722,600
<b>Total R210 SPOT</b>									<b>14,544,475,924,000.00</b>	<b>18,876,762,800</b>	<b>67,639,722,600</b>
<b>Total For R210</b>									<b>14,544,475,924,000.00</b>	<b>18,876,762,800</b>	<b>67,639,722,600</b>
R211 On 31/01/2017 Spot Bond			1.10000	134.85297	1.05000	134.89161			78,345,448,940,000.00	71,223,135,400	55,115,017,100
<b>Total R211 SPOT</b>									<b>18,345,448,940,000.00</b>	<b>71,223,135,400</b>	<b>55,115,017,100</b>
<b>Total For R211</b>									<b>18,345,448,940,000.00</b>	<b>71,223,135,400</b>	<b>55,115,017,100</b>
R212 On 31/01/2022 Spot Bond			1.77000	139.88079	1.74000	140.07028			539,778,406,332,000.00	304,959,551,600	178,808,068,700
<b>Total R212 SPOT</b>									<b>19,778,406,332,000.00</b>	<b>304,959,551,600</b>	<b>178,808,068,700</b>
<b>Total For R212</b>									<b>19,778,406,332,000.00</b>	<b>304,959,551,600</b>	<b>178,808,068,700</b>
R213 On 28/02/2031 Spot Bond			9.02000	83.96254	8.97000	84.30541			171,267,985,532,000.00	573,311,306,600	581,233,853,300
<b>Total R213 SPOT</b>									<b>11,267,985,532,000.00</b>	<b>573,311,306,600</b>	<b>581,233,853,300</b>
<b>Total For R213</b>									<b>11,267,985,532,000.00</b>	<b>573,311,306,600</b>	<b>581,233,853,300</b>
R214 On 28/02/2041 Spot Bond			9.16500	74.46862	9.11500	74.83536			641,102,345,941,000.00	942,837,135,400	824,285,476,200
<b>Total R214 SPOT</b>									<b>11,102,345,941,000.00</b>	<b>942,837,135,400</b>	<b>824,285,476,200</b>
<b>Total For R214</b>									<b>11,102,345,941,000.00</b>	<b>942,837,135,400</b>	<b>824,285,476,200</b>
R229C On 15/03/2016 Spot Bond			6.75000	97.03898	6.71000	97.03870			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			6.76000	93.85889	6.72000	93.87647			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>
R328C On 21/12/2015 Spot Bond			6.77000	98.53786	6.73000	98.52847			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.75000	95.34164	6.71000	95.35096				0.00	0	0
<b>Total R329C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R329C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R330C On 21/12/2016 Spot Bond			6.81000	92.16371	6.77000	92.19040				0.00	0	0
<b>Total R330C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			7.34500	88.34090	7.30000	88.38951				0.00	0	0
<b>Total R331C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			7.39500	85.12039	7.35000	85.18559				0.00	0	0
<b>Total R332C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			7.76500	81.29361	7.71500	81.38323				0.00	0	0
<b>Total R333C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			7.74500	78.30385	7.69500	78.40910				0.00	0	0
<b>Total R334C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			7.72500	75.43858	7.67500	75.55821				0.00	0	0
<b>Total R335C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			7.71500	72.66263	7.66500	72.79541				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			8.01500	69.01733	7.97000	69.14362				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			7.99500	66.42465	7.95000	66.56065				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			8.13500	63.38175	8.09000	63.52492				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			8.10500	61.01375	8.06000	61.16487				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.07500	58.75117	8.03000	58.90949				0.00	0	0
<b>Total R341C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R341C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			8.04500	56.58882	8.00000	56.75366				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			8.00500	54.56228	7.96000	54.73315				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			7.96500	52.62857	7.92000	52.80491				0.00	0	0
<b>Total R344C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			8.53000	48.27422	8.48000	48.46550				0.00	0	0
<b>Total R345C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			8.49000	46.46359	8.44000	46.65898				0.00	0	0
<b>Total R346C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			8.45000	44.73807	8.40000	44.93706				0.00	0	0
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			8.41000	43.09320	8.36000	43.29534				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			8.37000	41.52477	8.32000	41.72965				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			8.33000	40.02882	8.28000	40.23606				0.00	0	0
<b>Total R350C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			8.29000	38.60161	8.24000	38.81086				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			8.25000	37.23963	8.20000	37.45057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				103.22757		103.20415				0.00	0	0
<b>Total RCSB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				104.05207		104.02719				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				102.86336		102.83949				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				100.54036		100.51570				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	30.97126	100.00000	30.89623				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	24.85225	100.00000	24.79205				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	40.43024	100.00000	40.33122				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	92.71205	100.00000	92.48143				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	40.39082	100.00000	40.29189				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>
RCSB6 On 31/03/2018 Spot Bond			100.00000	21.06294	100.00000	21.01191				0.00	0	0
<b>Total RCSB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF011 On 04/09/2017 Spot Bond			100.00000	29.57124	100.00000	29.49246				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>
RDF021 On 04/12/2020 Spot Bond			100.00000	8.50344	100.00000	8.47881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
RDF03I On 04/04/2018 Spot Bond			100.00000	16.05214	100.00000	16.00937				0.00	0	0
<b>Total RDF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04I On 04/10/2018 Spot Bond			100.00000	12.88270	100.00000	12.84837				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	9.75774	100.00000	9.73174				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 11/03/2018 Spot Bond				100.45932		100.43736				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				100.35021		100.32958				0.00	60,000,000	60,000,000
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</b>
RDFB0 On 27/11/2017 Spot Bond				100.78700		100.76519				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				100.82593		100.80302				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 25/11/2015 Spot Bond				100.75865		100.73877				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>
RDFC2 On 24/03/2016 Spot Bond				100.17968		100.15968				0.00	0	0
<b>Total RDFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/11/2015 Spot Bond				100.72618		100.70689				0.00	0	0
<b>Total RDFC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/05/2016 Spot Bond				100.75575		100.73566				0.00	0	0
<b>Total RDFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 27/07/2016 Spot Bond				101.32310		101.30258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RDFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.94571		100.92324				0.00	0	10,000,000,000
<b>Total REB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For REB01</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
REBC0 On 20/11/2015 Spot Bond				100.81355		100.79443				0.00	0	0
<b>Total REBC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 20/07/2016 Spot Bond				101.53577		101.51469				0.00	0	0
<b>Total REBC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				100.49809		100.47028				0.00	0	0
<b>Total RED101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2018 Spot Bond				99.91124		99.88169				0.00	0	0
<b>Total RED201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES011 On 02/03/2018 Spot Bond			100.00000	21.52860	100.00000	21.47587				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES021 On 02/03/2019 Spot Bond			100.00000	13.69854	100.00000	13.66499				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES031 On 02/03/2020 Spot Bond			100.00000	10.52487	100.00000	10.49909				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES041 On 02/03/2021 Spot Bond			100.00000	9.31075	100.00000	9.28794				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				101.75204		101.73088				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				101.27989		101.25803				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				100.54183		100.52029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.83571		101.81507				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				100.75025		100.72880				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				100.55709		100.53477				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	99.98025				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				101.56600		101.54451				0.00	20,000,000	20,000,000
<b>Total RES32 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For RES32</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				88.81850		88.76708				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				85.80932		85.76469				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				97.07752		97.00786				0.00	0	0
<b>Total RP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				96.59815		96.52479				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				100.12294		100.04084				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				83.19047		83.09827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				98.75016		98.69364			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	103.73362	12.35000	103.69984			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	16.43102	100.00000	16.39122			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>
RP026 On 13/06/2016 Spot Bond				100.92913		100.90459			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>
RPP011 On 31/08/2018 Spot Bond			100.00000	9.29112	100.00000	9.26837			0.00	0	0
<b>Total RPP011U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP011U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP041 On 07/10/2016 Spot Bond			100.00000	40.46626	100.00000	40.36823			0.00	0	0
<b>Total RPP041U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP041U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP071 On 31/01/2016 Spot Bond			100.00000	92.69521	100.00000	92.46231			0.00	0	0
<b>Total RPP071U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP071U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP081 On 30/04/2020 Spot Bond			100.00000	14.77687	100.00000	14.74108			0.00	0	0
<b>Total RPP081U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP081U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP091 On 21/11/2016 Spot Bond			100.00000	43.68303	100.00000	43.57721			0.00	0	0
<b>Total RPP091U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP091U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS001 On 16/11/2022 Spot Bond				106.21810		106.17113			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>
RPS002 On 30/04/2025 Spot Bond				61.19585		61.13579			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.58500	106.08470	9.54000	106.25018		14,760,900,000,000.00	1,540,000,000	782,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total RW21 SPOT</b>									<b>14,760,900,000,000.00</b>	<b>1,540,000,000</b>	<b>782,100,000</b>
<b>Total For RW21</b>									<b>14,760,900,000,000.00</b>	<b>1,540,000,000</b>	<b>782,100,000</b>
RW23 On 10/12/2023 Spot Bond			9.95000	100.50952	9.90500	100.72752			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			10.37000	102.27292	10.32000	102.59855			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				98.45610		98.45610			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			8.13000	106.71261	8.09000	106.73351			0.00	0	0
<b>Total SBK12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400			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				101.84009		101.81882			0.00	2,800,000,000	2,800,000,000
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>2,800,000,000</b>	<b>2,800,000,000</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>2,800,000,000</b>	<b>2,800,000,000</b>
SBK14 On 01/12/2017 Spot Bond			9.62000	103.29783	9.57500	103.35768			0.00	0	0
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond				102.20493		102.18328			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				99.74637		99.72237			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				100.39429		100.37047			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				99.33259		99.30716			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				101.63876		101.61510			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.81017		100.78314			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>
SBK21 On 28/01/2025 Spot Bond				101.40056		101.37356			0.00	0	0
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2025 Spot Bond				101.12455		101.09761			0.00	0	0
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2027 Spot Bond			12.03000	101.84189	11.98500	102.00935		51,729,000,000,000.00	4,300,000,000	2,150,000,000	
<b>Total SBK23 SPOT</b>								<b>51,729,000,000,000.00</b>	<b>4,300,000,000</b>	<b>2,150,000,000</b>	
<b>Total For SBK23</b>								<b>51,729,000,000,000.00</b>	<b>4,300,000,000</b>	<b>2,150,000,000</b>	
SBK9 On 10/04/2018 Spot Bond			9.26000	97.92518	9.21000	98.01000		44,077,600,000,000.00	4,760,000,000	2,380,000,000	
<b>Total SBK9 SPOT</b>								<b>14,077,600,000,000.00</b>	<b>4,760,000,000</b>	<b>2,380,000,000</b>	
<b>Total For SBK9</b>								<b>14,077,600,000,000.00</b>	<b>4,760,000,000</b>	<b>2,380,000,000</b>	
SBN33 On 15/09/2017 Spot Bond			8.77000	99.46264	8.72500	99.51809		0.00	0	0	
<b>Total SBN33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN33</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN45 On 15/09/2017 Spot Bond				100.36189		100.34056		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				99.93778		99.91689		0.00	0	0	
<b>Total SBN51 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN51</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS13 On 22/09/2017 Spot Bond			8.27000	101.36521	8.22500	101.42378		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				101.74880		101.72948		0.00	60,000,000	60,000,000	
<b>Total SBS15 SPOT</b>								<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</b>	
<b>Total For SBS15</b>								<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</b>	
SBS16 On 22/09/2018 Spot Bond				100.21617		100.19436		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				101.08253		101.06058		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			9.99000	103.59188	9.94500	103.75837			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			10.49000	101.02166	10.44000	101.30405		524,500,000,000.00		50,000,000	50,000,000
<b>Total SBS20 SPOT</b>								<b>524,500,000,000.00</b>		<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For SBS20</b>								<b>524,500,000,000.00</b>		<b>50,000,000</b>	<b>50,000,000</b>
SBS21 On 15/05/2026 Spot Bond				101.07963		101.05629			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>
SBS23 On 23/05/2017 Spot Bond				100.90763		100.88651			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				101.81325		101.79205			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			9.07000	102.52826	8.97000	102.80791		6,711,800,000,000.00		740,000,000	448,600,000
<b>Total SBS25 SPOT</b>								<b>6,711,800,000,000.00</b>		<b>740,000,000</b>	<b>448,600,000</b>
<b>Total For SBS25</b>								<b>6,711,800,000,000.00</b>		<b>740,000,000</b>	<b>448,600,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	32.00530	100.00000	31.93485			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			9.97000	102.05662	9.92500	102.28338		51,245,800,000,000.00		5,140,000,000	2,570,000,000
<b>Total SBS27 SPOT</b>								<b>51,245,800,000,000.00</b>		<b>5,140,000,000</b>	<b>2,570,000,000</b>
<b>Total For SBS27</b>								<b>51,245,800,000,000.00</b>		<b>5,140,000,000</b>	<b>2,570,000,000</b>
SBS28 On 23/04/2017 Spot Bond				101.20295		101.18287			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			9.10000	101.37397	9.00000	101.65581			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			10.50000	88.33821	10.45000	88.59848			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				99.39788		99.37679			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			10.24000	99.90399	10.19000	100.20684			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				100.22646		100.20575			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				100.23241		100.21115			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.39000	98.68690	10.34000	98.94399		30,131,000,000,000.00	2,900,000,000	1,450,000,000	
<b>Total SBS34 SPOT</b>								<b>10,131,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
<b>Total For SBS34</b>								<b>10,131,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
SBS35 On 29/01/2018 Spot Bond				101.50178		101.48156		0.00	5,461,500,000	5,461,500,000	
<b>Total SBS35 SPOT</b>								<b>0.00</b>	<b>5,461,500,000</b>	<b>5,461,500,000</b>	
<b>Total For SBS35</b>								<b>0.00</b>	<b>5,461,500,000</b>	<b>5,461,500,000</b>	
SBS36 On 29/01/2020 Spot Bond				101.29045		101.26945		0.00	0	0	
<b>Total SBS36 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS36</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS37 On 29/01/2020 Spot Bond			9.38500	96.46984	9.28000	96.80204		0.00	0	0	
<b>Total SBS37 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS37</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			10.69000	92.27983	10.59000	92.80059		43,615,200,000,000.00	4,080,000,000	1,020,000,000	
<b>Total SBS38 SPOT</b>								<b>13,615,200,000,000.00</b>	<b>4,080,000,000</b>	<b>1,020,000,000</b>	
<b>Total For SBS38</b>								<b>13,615,200,000,000.00</b>	<b>4,080,000,000</b>	<b>1,020,000,000</b>	
SBS39 On 29/01/2030 Spot Bond			11.37000	90.08000	11.32000	90.37275		0.00	0	0	
<b>Total SBS39 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS39</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			9.98500	96.99698	9.94000	97.16614		11,782,300,000,000.00	1,180,000,000	590,000,000	
<b>Total SBS4 SPOT</b>								<b>11,782,300,000,000.00</b>	<b>1,180,000,000</b>	<b>590,000,000</b>	
<b>Total For SBS4</b>								<b>11,782,300,000,000.00</b>	<b>1,180,000,000</b>	<b>590,000,000</b>	
SBS9 On 07/07/2016 Spot Bond			7.39000	105.61360	7.35000	105.62291		4,877,400,000,000.00	660,000,000	330,000,000	
<b>Total SBS9 SPOT</b>								<b>4,877,400,000,000.00</b>	<b>660,000,000</b>	<b>330,000,000</b>	
<b>Total For SBS9</b>								<b>4,877,400,000,000.00</b>	<b>660,000,000</b>	<b>330,000,000</b>	
SBS11 On 07/12/2023 Spot Bond			2.38000	279.43742	2.35000	279.88706		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			1.71000	133.78668	1.66000	133.82255				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	29.48800	100.00000	29.41578				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				101.66293		101.64233				0.00	5,000,000,000	5,000,000,000
<b>Total SGI002 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For SGI002</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	34.16284	100.00000	34.07917				0.00	0	0
<b>Total SHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				82.63494		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			2.37000	132.64615	2.32000	132.67907				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	99.98252	6.50000	99.96505				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				101.43010		101.40845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SHS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				101.26355		101.29059			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			8.87000	102.05781	8.82500	102.10489		4,612,400,000,000.00	520,000,000	260,000,000	
<b>Total SHS05 SPOT</b>								<b>4,612,400,000,000.00</b>	<b>520,000,000</b>	<b>260,000,000</b>	
<b>Total For SHS05</b>								<b>4,612,400,000,000.00</b>	<b>520,000,000</b>	<b>260,000,000</b>	
SHS06 On 12/12/2017 Spot Bond				101.51517		101.49281		0.00	0	7,500,000	
<b>Total SHS06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>7,500,000</b>	
<b>Total For SHS06</b>								<b>0.00</b>	<b>0</b>	<b>7,500,000</b>	
SHS07 On 10/04/2016 Spot Bond				99.89774		99.87751		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				100.22262		100.20234		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	36.45845	100.00000	36.37013		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	113.18400	10.00000	113.15400		0.00	0	0	
<b>Total SHS11U/JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SHS11U/JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SHS12 On 12/12/2016 Spot Bond				100.39550		100.37351		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>	
SHS14 On 17/06/2017 Spot Bond				100.67003		100.64853		0.00	0	0	
<b>Total SHS14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SHS14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SHS16L On 29/06/2016 Spot Bond			100.00000	51.57804	100.00000	51.45171		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>	
SHS17L On 30/09/2016 Spot Bond			100.00000	56.63769	100.00000	56.49897		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>	
SHS18L On 30/11/2016 Spot Bond			100.00000	41.48923	100.00000	41.38873		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			9.71000	101.37984	9.66500	101.43189			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				101.69097		101.66724			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>
SHS22 On 23/02/2020 Spot Bond				100.89481		100.87194			0.00	0	0
<b>Total SHS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS23 On 29/06/2018 Spot Bond				100.01351		100.04042			0.00	0	0
<b>Total SHS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS24 On 29/06/2020 Spot Bond				100.01585		100.04191			0.00	0	0
<b>Total SHS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS25 On 29/06/2020 Spot Bond			10.11500	101.46857	10.07000	101.60671			0.00	0	12,900,000
<b>Total SHS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,900,000</b>
<b>Total For SHS25</b>									<b>0.00</b>	<b>0</b>	<b>12,900,000</b>
SHS26 On 29/06/2020 Spot Bond				100.06655		100.04436			0.00	0	0
<b>Total SHS26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			8.18000	102.44074	8.14000	102.45186		18,650,400,000,000.00		2,280,000,000	1,140,000,000
<b>Total SLI2 SPOT</b>								<b>18,650,400,000,000.00</b>		<b>2,280,000,000</b>	<b>1,140,000,000</b>
<b>Total For SLI2</b>								<b>18,650,400,000,000.00</b>		<b>2,280,000,000</b>	<b>1,140,000,000</b>
SLI3 On 15/08/2018 Spot Bond			9.41000	99.36567	9.36000	99.46301			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			8.77000	99.46264	8.72500	99.51809		66,125,800,000,000.00		7,540,000,000	3,770,000,000
<b>Total SNT01 SPOT</b>								<b>66,125,800,000,000.00</b>		<b>7,540,000,000</b>	<b>3,770,000,000</b>
<b>Total For SNT01</b>								<b>66,125,800,000,000.00</b>		<b>7,540,000,000</b>	<b>3,770,000,000</b>
SPDA2 On 21/08/2016 Spot Bond				100.89437		100.87314			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>
SPDA4 On 21/08/2017 Spot Bond				101.24703		101.22614			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.85834		100.83768			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				100.88086		100.85966			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				100.94620		100.92301			0.00	0	0
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			8.47000	103.31397	8.42500	103.32257			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>
SSA04 On 16/04/2016 Spot Bond				101.70502		101.68526			0.00	50,000,000	50,000,000
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
SSA05 On 16/04/2018 Spot Bond				101.64076		101.61965			0.00	0	0
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			9.89000	97.15099	9.84500	97.28041		20,966,800,000,000.00	2,120,000,000	1,112,300,000	
<b>Total SSA06 SPOT</b>								<b>20,966,800,000,000.00</b>	<b>2,120,000,000</b>	<b>1,112,300,000</b>	
<b>Total For SSA06</b>								<b>20,966,800,000,000.00</b>	<b>2,120,000,000</b>	<b>1,112,300,000</b>	
SSN00 On 01/03/2017 Spot Bond				100.71195		100.68901			0.00	0	0
<b>Total SSN001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 26/03/2017 Spot Bond				100.09260		100.01778			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				101.51443		101.49162			0.00	0	0
<b>Total SSN003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.78500	87.36915	9.74000	87.51943			0.00	0	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.78500	87.36915	9.74000	87.51943			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SSN005 On 15/01/2020 Spot Bond			9.47500	93.84590	9.43000	93.97070				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>
SSN007 On 18/06/2017 Spot Bond				100.31856		100.29571				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN008 On 15/09/2017 Spot Bond			8.25000	100.37828	8.20500	100.43584				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN009 On 31/01/2025 Spot Bond			2.56000	113.65368	2.52000	113.98993				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN011 On 21/12/2018 Spot Bond			9.07000	99.29957	9.02000	99.41026				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN012 On 26/08/2018 Spot Bond			8.50000	100.84925	8.50000	100.82621				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN015 On 21/12/2026 Spot Bond			10.63000	102.08112	10.58000	102.37446				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN017 On 02/09/2016 Spot Bond				100.61672		100.59619				0.00	0	0
<b>Total SSN018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN018 On 28/02/2031 Spot Bond			10.89000	71.85378	10.84000	72.12214				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 21/01/2019 Spot Bond				101.58226		101.56018				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024 On 16/01/2019 Spot Bond				101.59408		101.57284				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>
SSN026 On 25/09/2019 Spot Bond				100.15798		100.13474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SSN027 On 16/10/2019 Spot Bond				101.78098		101.75726				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>
SSN028 On 07/12/2023 Spot Bond				100.10242		100.07679				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>
SSN029 On 24/05/2017 Spot Bond				100.85004		100.82800				0.00	0	0
<b>Total SSN030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN030 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SSN031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN031 On 17/03/2020 Spot Bond				100.33563		100.31319				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN033 On 02/06/2020 Spot Bond				100.68881		100.66585				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1252 On 20/10/2015 Spot Bond				99.67941		99.66160				0.00	0	0
<b>Total SY1252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1254 On 27/10/2015 Spot Bond				99.54499		99.52679				0.00	0	0
<b>Total SY1254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1255 On 28/10/2015 Spot Bond				99.52653		99.50832				0.00	0	0
<b>Total SY1255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1256 On 03/11/2015 Spot Bond				99.41717		99.39895				0.00	0	0
<b>Total SY1256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1257 On 16/11/2015 Spot Bond				99.18501		99.16689				0.00	0	0
<b>Total SY1257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1258 On 17/11/2015 Spot Bond				99.16484		99.14668				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SY1258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1258 On 17/11/2015 Spot Bond				99.16565		99.14751				0.00	0	0
<b>Total SY1259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1259 On 18/11/2015 Spot Bond				99.14536		99.12718				0.00	0	0
<b>Total SY1260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1260 On 26/02/2016 Spot Bond				100.70093		100.68180				0.00	0	0
<b>Total SY1262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1262 On 08/12/2015 Spot Bond				98.78103		98.76283				0.00	0	0
<b>Total SY1263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1263 On 10/12/2015 Spot Bond				98.74509		98.72690				0.00	0	0
<b>Total SY1264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1264 On 17/12/2015 Spot Bond				98.61642		98.59822				0.00	0	0
<b>Total SY1265 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1265</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			7.29500	99.96005	7.29500	99.98001				0.00	0	0
<b>Total SZ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.24000	98.50377	9.19000	98.79861				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>
T12A10 On 21/02/2048 Spot Bond				100.87523		100.85416				0.00	280,000,000	70,000,000
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,000</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,000</b>
T12A11 On 21/02/2048 Spot Bond				100.93426		100.91207				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/02/2048 Spot Bond			9.70500	98.86921	9.66000	98.98497				0.00	0	0
<b>Total T12A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF108L On 22/02/2016 Spot Bond			100.00000	89.13088	100.00000	88.91866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TF108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				101.42505		101.40556				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				101.18492		101.16545				0.00	40,000,000,000	20,000,000,000
<b>Total TFS112 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For TFS112</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>
TFS117 On 02/09/2018 Spot Bond				100.44004		100.41925				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>
TFS122 On 20/03/2017 Spot Bond				100.21609		100.19631				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				100.22649		100.20577				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				100.83320						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	98.82877	100.00000	98.67215				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>
TFS133 On 28/07/2016 Spot Bond				101.28573		101.26597				0.00	0	0
<b>Total TFS133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS134 On 28/04/2016 Spot Bond				101.29468		101.27478				0.00	0	0
<b>Total TFS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS135 On 06/07/2018 Spot Bond				99.92205		99.90242				0.00	0	0
<b>Total TFS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond				99.91992		99.89978				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			7.83000	102.21988	7.79000	102.23013				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A On 18/10/2038 Spot Bond				101.50987		101.48865			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				101.55012		101.52835			0.00	600,000,000	150,000,000
<b>Total TH10A2 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>150,000,000</b>
<b>Total For TH10A2</b>									<b>0.00</b>	<b>600,000,000</b>	<b>150,000,000</b>
TH10A On 18/07/2017 Spot Bond			7.83000	101.59886	7.83000	101.57765			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				101.48772		101.46681			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				101.53805		101.51644			0.00	560,000,000	140,000,000
<b>Total TH10A5 SPOT</b>									<b>0.00</b>	<b>560,000,000</b>	<b>140,000,000</b>
<b>Total For TH10A5</b>									<b>0.00</b>	<b>560,000,000</b>	<b>140,000,000</b>
TH10A On 18/07/2017 Spot Bond			7.39000	101.50996	7.39000	101.48994			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				101.48772		101.46681			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				101.53805		101.51644			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	101.46345	7.16000	101.44405			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				101.63666		101.61368			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				101.62861		101.60574			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				101.82168		101.79612			0.00	0	0
<b>Total TH10C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C: On 18/07/2017 Spot Bond				101.81297		101.78815			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				102.58425		102.54793			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				102.49409		102.45904			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				101.48571		101.46483			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				101.55012		101.52835			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	101.78035	8.73000	101.75673			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				101.24910		101.22843			0.00	281,884,400	70,471,100
<b>Total TH11A4 SPOT</b>									<b>0.00</b>	<b>281,884,400</b>	<b>70,471,100</b>
<b>Total For TH11A4</b>									<b>0.00</b>	<b>281,884,400</b>	<b>70,471,100</b>
TH11A5 On 18/07/2041 Spot Bond				101.53805		101.51644			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			9.23000	99.18474	9.18000	99.27953			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				101.08896		101.06833			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				101.55440		101.53314			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				101.64068		101.61764			0.00	0	0
<b>Total TH11B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B2 On 18/07/2041 Spot Bond				101.61855		101.59582				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				101.62713		101.60487				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				101.81767		101.79215				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				101.82710		101.80209				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				101.75641		101.73238				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				102.44398		102.40965				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				102.45200		102.41755				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				102.43252		102.39916				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				100.86397		100.84318				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				100.89212		100.87064				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			9.65500	99.48658	9.61000	99.60298				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				100.87523		100.85416				0.00	0	0
<b>Total TH12A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</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
TH12A <sub>5</sub> On 21/02/2048 Spot Bond				100.91461		100.89260			0.00	200,000,000	50,000,000
<b>Total TH12A5 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For TH12A5</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
TH12A <sub>6</sub> On 21/08/2019 Spot Bond			9.56500	97.69452	9.52000	97.81033			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>
TH12A <sub>7</sub> On 21/08/2019 Spot Bond				100.88875		100.86765			0.00	0	0
<b>Total TH12A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A <sub>8</sub> On 21/08/2019 Spot Bond				100.93426		100.91207			0.00	0	0
<b>Total TH12A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A <sub>9</sub> On 21/02/2048 Spot Bond			9.67500	96.59577	9.63000	96.71031			0.00	0	0
<b>Total TH12A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B <sub>1</sub> On 21/08/2019 Spot Bond				100.96519		100.94194			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 <sub>2</sub> On 21/02/2048 Spot Bond				100.96519		100.94194			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>
TH12B <sub>3</sub> On 21/08/2019 Spot Bond				100.98544		100.96201			0.00	0	0
<b>Total TH12B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B <sub>4</sub> On 21/02/2048 Spot Bond				100.98544		100.96201			0.00	0	0
<b>Total TH12B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C <sub>1</sub> On 21/08/2019 Spot Bond				101.05496		101.02954			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 <sub>2</sub> On 21/08/2019 Spot Bond				101.05496		101.02954			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>
TH12C <sub>3</sub> On 21/08/2019 Spot Bond				101.07633		101.05072			0.00	0	0
<b>Total TH12C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</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
TH12C On 21/02/2048 Spot Bond				101.07520		101.04961			0.00	0	0
<b>Total TH12C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond				101.41756		101.38330			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				101.41756		101.38330			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>
TH12D On 21/08/2019 Spot Bond				101.62361		101.58921			0.00	0	0
<b>Total TH12D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/02/2048 Spot Bond				101.43775		101.40341			0.00	0	0
<b>Total TH12D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond				100.70757		100.68717			0.00	0	0
<b>Total TH13A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond				100.72823		100.70721			0.00	240,000,000	60,000,000
<b>Total TH13A2 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For TH13A2</b>									<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
TH13A On 21/08/2050 Spot Bond				100.76199		100.73999			0.00	0	0
<b>Total TH13A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			9.80500	96.13255	9.76000	96.53179			0.00	0	0
<b>Total TH13A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond				100.80414		100.78092			0.00	0	0
<b>Total TH13B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond				100.86960		100.84449			0.00	0	0
<b>Total TH13C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D On 21/08/2020 Spot Bond				100.84155		100.81726			0.00	0	0
<b>Total TH13D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</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
TH9A1( On 18/07/2016 Spot Bond				101.55642		101.53513			0.00	0	0
<b>Total TH9A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A( On 18/04/2036 Spot Bond			101.06155	6.94983	101.06155	6.93283			0.00	0	0
<b>Total THE8A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A( On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A( On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B( On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C( On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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				101.65843		101.63849			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				101.52611		101.50523			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				101.81387		101.79364			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				101.52611		101.50523			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				101.54631		101.52516			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A On 18/07/2039 Spot Bond				101.55642		101.53513			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				101.51398		101.49328			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				101.54631		101.52516			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				101.65744		101.63476			0.00	0	0
<b>Total THE9B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				101.65744		101.63476			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				101.65744		101.63476			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				101.81903		101.79413			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				101.85941		101.83396			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				101.80893		101.78417			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				102.61605		102.58015			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				102.66645		102.62985			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				102.64629		102.60997			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20 On 22/02/2020 Spot Bond			9.90500	90.16203	9.87000	90.24823			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	113.18400	10.00000	113.15400			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			8.40500	105.13503	8.36000	105.19828		348,807,500,000,000.00	41,500,000,000	11,026,400,000	
<b>Total TN17 SPOT</b>								<b>18,807,500,000,000.00</b>	<b>41,500,000,000</b>	<b>11,026,400,000</b>	
<b>Total For TN17</b>								<b>18,807,500,000,000.00</b>	<b>41,500,000,000</b>	<b>11,026,400,000</b>	
TN20 On 17/09/2020 Spot Bond			9.96000	102.49662	9.91500	102.64460		391,985,760,000,000.00	39,356,000,000	15,998,900,000	
<b>Total TN20 SPOT</b>								<b>11,985,760,000,000.00</b>	<b>39,356,000,000</b>	<b>15,998,900,000</b>	
<b>Total For TN20</b>								<b>11,985,760,000,000.00</b>	<b>39,356,000,000</b>	<b>15,998,900,000</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	1.74976	100.00000	1.74552		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			10.25000	107.32880	10.20500	107.54855		453,870,000,000,000.00	44,280,000,000	21,150,000,000	
<b>Total TN23 SPOT</b>								<b>13,870,000,000,000.00</b>	<b>44,280,000,000</b>	<b>21,150,000,000</b>	
<b>Total For TN23</b>								<b>13,870,000,000,000.00</b>	<b>44,280,000,000</b>	<b>21,150,000,000</b>	
TN25 On 19/08/2025 Spot Bond			10.44000	95.40432	10.39000	95.67052		317,319,519,600,000.00	30,394,590,000	24,204,590,000	
<b>Total TN25 SPOT</b>								<b>17,319,519,600,000.00</b>	<b>30,394,590,000</b>	<b>24,204,590,000</b>	
<b>Total For TN25</b>								<b>17,319,519,600,000.00</b>	<b>30,394,590,000</b>	<b>24,204,590,000</b>	
TN27 On 14/11/2027 Spot Bond			10.42000	93.06282	10.37000	93.35272		245,912,000,000,000.00	23,600,000,000	8,889,200,000	
<b>Total TN27 SPOT</b>								<b>15,912,000,000,000.00</b>	<b>23,600,000,000</b>	<b>8,889,200,000</b>	
<b>Total For TN27</b>								<b>15,912,000,000,000.00</b>	<b>23,600,000,000</b>	<b>8,889,200,000</b>	
TN30 On 09/10/2030 Spot Bond			10.86000	97.16685	10.81000	97.49881		43,440,000,000,000.00	4,000,000,000	12,000,000,000	
<b>Total TN30 SPOT</b>								<b>13,440,000,000,000.00</b>	<b>4,000,000,000</b>	<b>12,000,000,000</b>	
<b>Total For TN30</b>								<b>13,440,000,000,000.00</b>	<b>4,000,000,000</b>	<b>12,000,000,000</b>	
TN40 On 09/10/2040 Spot Bond			11.09500	96.89924	11.04500	97.28195		5,547,500,000,000.00	500,000,000	300,000,000	
<b>Total TN40 SPOT</b>								<b>5,547,500,000,000.00</b>	<b>500,000,000</b>	<b>300,000,000</b>	
<b>Total For TN40</b>								<b>5,547,500,000,000.00</b>	<b>500,000,000</b>	<b>300,000,000</b>	
TNF16 On 10/06/2016 Spot Bond				100.57178		100.55165		0.00	320,000,000	80,000,000	
<b>Total TNF16 SPOT</b>								<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>	
<b>Total For TNF16</b>								<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>	
TNF18 On 22/08/2018 Spot Bond				100.61814		100.59702		0.00	360,000,000	90,000,000	
<b>Total TNF18 SPOT</b>								<b>0.00</b>	<b>360,000,000</b>	<b>90,000,000</b>	
<b>Total For TNF18</b>								<b>0.00</b>	<b>360,000,000</b>	<b>90,000,000</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
TORQ1 On 15/08/2026 Spot Bond				101.15774		101.13225			0.00	0	0
<b>Total TORQ10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			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				101.00372		100.98206			0.00	0	0
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TORQ4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			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				101.36640		101.33676			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				101.00496		100.98327			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>
TORQ8 On 15/08/2026 Spot Bond				101.02993		101.00769			0.00	0	0
<b>Total TORQ8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2026 Spot Bond				101.04675		101.02372			0.00	0	0
<b>Total TORQ9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	113.18400	10.00000	113.15400			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				100.01300		99.99385			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				99.94129		99.92161			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 10/04/2016 Spot Bond				99.96835		99.95052				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				99.23439		99.21422				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	100.05355	10.00000	100.02678				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	100.05222	9.75000	100.02610				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	10.05177	100.00000	10.02586				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.36719		100.34672				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				100.38870		100.36703				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>
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.99050	100.00000	7.97093				0.00	0	0
<b>Total TRAA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.51285	100.00000	8.49199				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.40064		100.37830				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>
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.82626	100.00000	8.80465				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.40303		100.38055				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.08743	100.00000	9.06518				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.46965		100.44344				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>
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.27378	100.00000	12.24371				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.61586		100.58145				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>
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.77354	100.00000	15.73490				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01L On 31/07/2019 Spot Bond			100.00000	14.61869	100.00000	14.58328				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>
TSE03L On 31/10/2020 Spot Bond			100.00000	1.38911	100.00000	1.37852				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP17 On 15/10/2015 Spot Bond				106.44737		106.40922				0.00	0	0
<b>Total TSP177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP17 On 29/10/2015 Spot Bond				99.49298		99.47420				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>
TSP17 On 26/11/2015 Spot Bond				98.98120		98.96267				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>
TSP18 On 10/12/2015 Spot Bond				98.69806		98.67919				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>
TSP18 On 21/01/2016 Spot Bond				97.95798		97.93958				0.00	0	0
<b>Total TSP181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP181</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
TSP183 On 04/02/2016 Spot Bond				97.71892		97.70067			0.00	0	0
<b>Total TSP183 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP183</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP184 On 18/02/2016 Spot Bond				97.41193		97.39332			0.00	0	0
<b>Total TSP184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP185 On 03/03/2016 Spot Bond				97.11608		97.09723			0.00	0	0
<b>Total TSP185 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP185</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP186 On 17/03/2016 Spot Bond				96.78834		96.76911			0.00	0	0
<b>Total TSP186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP188 On 31/03/2016 Spot Bond				96.51914		96.49990			0.00	0	0
<b>Total TSP188 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP188</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP189 On 12/11/2015 Spot Bond				99.25596		99.23782			0.00	0	0
<b>Total TSP189 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP189</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP190 On 12/05/2016 Spot Bond				95.74832		95.72926			0.00	0	0
<b>Total TSP190 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP190</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP191 On 26/05/2016 Spot Bond				95.43813		95.41888			0.00	0	0
<b>Total TSP191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP192 On 09/06/2016 Spot Bond				95.11399		95.09452			0.00	0	0
<b>Total TSP192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TSP193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP194 On 14/01/2016 Spot Bond				98.12385		98.10581			0.00	0	0
<b>Total TSP194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP195 On 18/08/2016 Spot Bond				93.79780		93.77848			0.00	0	0
<b>Total TSP195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP195</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
TSP196 On 15/09/2016 Spot Bond				93.12960		93.10991			0.00	0	0
<b>Total TSP196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	15.56724	100.00000	15.52953			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>
TWC09 On 16/10/2015 Spot Bond				101.45170		101.43233			0.00	0	0
<b>Total TWC095 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC095</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 06/11/2015 Spot Bond				101.08198		101.06275			0.00	0	0
<b>Total TWC098 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC098</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 25/11/2015 Spot Bond				100.71802		100.69894			0.00	0	0
<b>Total TWC103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 12/10/2015 Spot Bond				101.52075		101.50264			0.00	0	0
<b>Total TWC105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 14/10/2015 Spot Bond				101.46643		101.44833			0.00	0	0
<b>Total TWC106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 10/01/2016 Spot Bond				101.49184		101.47246			0.00	0	0
<b>Total TWC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 16/10/2015 Spot Bond				101.43022		101.41212			0.00	0	0
<b>Total TWC108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 19/10/2015 Spot Bond				101.41212		101.39402			0.00	0	0
<b>Total TWC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC11 On 22/01/2016 Spot Bond				101.27956		101.26019			0.00	0	0
<b>Total TWC110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC11 On 21/10/2015 Spot Bond				101.29452		101.27603			0.00	0	0
<b>Total TWC111 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC111</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
TWC11 On 23/11/2015 Spot Bond				100.77671		100.75822			0.00	0	0
<b>Total TWC116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC11 On 17/02/2016 Spot Bond				100.79174		100.77268			0.00	0	0
<b>Total TWC117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC11 On 27/11/2015 Spot Bond				100.72123		100.70274			0.00	0	300,000,000
<b>Total TWC118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For TWC118</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
TWC12 On 30/11/2015 Spot Bond				100.68425		100.66575			0.00	0	0
<b>Total TWC120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC12 On 29/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TWC121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC12 On 14/10/2015 Spot Bond				100.19658		100.17871			0.00	0	0
<b>Total TWC122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC12 On 10/12/2015 Spot Bond				100.29843		100.27978			0.00	0	0
<b>Total TWC123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC12 On 08/01/2016 Spot Bond				100.18789		100.16910			0.00	0	0
<b>Total TWC124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC12 On 18/03/2016 Spot Bond				100.20813		100.18918			0.00	0	0
<b>Total TWC125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ2 On 14/10/2015 Spot Bond				101.62178		101.60175			0.00	0	0
<b>Total TWCJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ2 On 30/11/2015 Spot Bond				100.75521		100.73479			0.00	0	0
<b>Total TWCJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM2 On 14/10/2015 Spot Bond				101.48197		101.46367			0.00	0	0
<b>Total TWCM20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM20</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
TWCM2 On 30/11/2015 Spot Bond				100.69945		100.68055			0.00	0	0
<b>Total TWCM21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.61500	105.36449	9.57000	105.52960		78,290,760,552,000.00	8,142,564,800	8,142,564,800	
<b>Total UG21 SPOT</b>								<b>'8,290,760,552,000.00</b>	<b>8,142,564,800</b>	<b>8,142,564,800</b>	
<b>Total For UG21</b>								<b>'8,290,760,552,000.00</b>	<b>8,142,564,800</b>	<b>8,142,564,800</b>	
UTR042 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>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.56631	100.00000	8.54935			0.00	0	0
<b>Total VJA01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA02L On 20/04/2023 Spot Bond			100.00000	7.97700	100.00000	7.95210			0.00	0	0
<b>Total VJA02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	8.36973	100.00000	8.35316			0.00	0	0
<b>Total VJB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB02L On 20/04/2023 Spot Bond			100.00000	7.88641	100.00000	7.86180			0.00	0	0
<b>Total VJB02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC09 On 25/03/2016 Spot Bond				100.14147		100.12123			0.00	0	0
<b>Total VKC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC10 On 02/02/2016 Spot Bond				101.26973		101.25019			0.00	0	0
<b>Total VKC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC11 On 04/03/2016 Spot Bond				100.56460		100.54444			0.00	0	0
<b>Total VKC11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC12 On 01/04/2016 Spot Bond				100.07671		100.05752			0.00	0	0
<b>Total VKC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC13 On 01/04/2016 Spot Bond				100.08009		100.06007			0.00	0	0
<b>Total VKC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC13</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
VKE02 On 08/05/2016 Spot Bond				101.12653		101.10509			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				101.12802		101.10655			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				100.32217		100.25078			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				100.08549		100.01234			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>
VKE06 On 08/05/2018 Spot Bond				101.10963		101.08851			0.00	0	0
<b>Total VKE06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.51371		100.49211			0.00	0	0
<b>Total VKE07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	8.04597	100.00000	8.03004			0.00	0	0
<b>Total VPA01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA02L On 20/04/2023 Spot Bond			100.00000	7.64018	100.00000	7.61632			0.00	0	0
<b>Total VPA02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01L On 20/01/2023 Spot Bond			100.00000	7.84939	100.00000	7.83385			0.00	0	0
<b>Total VPB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB02L On 20/04/2023 Spot Bond			100.00000	7.54960	100.00000	7.52603			0.00	0	0
<b>Total VPB02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00033	100.00000	0.00033			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			7.32000	107.50229	7.28000	107.50761		135,712,800,000,000.00	18,540,000,000	9,270,000,000	
<b>Total WS04 SPOT</b>								<b>135,712,800,000,000.00</b>	<b>18,540,000,000</b>	<b>9,270,000,000</b>	
<b>Total For WS04</b>								<b>135,712,800,000,000.00</b>	<b>18,540,000,000</b>	<b>9,270,000,000</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
WS05 On 01/08/2018 Spot Bond			1.64000	242.07590	1.59000	242.30391			0.00	0	559,100,000
<b>Total WS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>559,100,000</b>
<b>Total For WS05</b>									<b>0.00</b>	<b>0</b>	<b>559,100,000</b>
WSP2 On 28/05/2017 Spot Bond			7.84000	104.85555	7.79500	104.90328		70,560,000,000,000.00	9,000,000,000	4,500,000,000	
<b>Total WSP2 SPOT</b>								<b>'0,560,000,000,000.00</b>	<b>9,000,000,000</b>	<b>4,500,000,000</b>	
<b>Total For WSP2</b>								<b>'0,560,000,000,000.00</b>	<b>9,000,000,000</b>	<b>4,500,000,000</b>	
WSP3 On 28/05/2019 Spot Bond			8.31500	105.20780	8.26500	105.34175		0.00	0	0	
<b>Total WSP3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For WSP3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
WSP4 On 28/05/2020 Spot Bond			8.68000	104.28981	8.63500	104.43671		0.00	0	0	
<b>Total WSP4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For WSP4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
WSP5 On 28/05/2021 Spot Bond			8.91500	103.45616	8.87000	103.62905		58,839,000,000,000.00	6,600,000,000	3,300,000,000	
<b>Total WSP5 SPOT</b>								<b>58,839,000,000,000.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>	
<b>Total For WSP5</b>								<b>58,839,000,000,000.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>	
Z020 On 19/10/2015 Spot Bond			6.81000	99.68382	6.77000	99.66725		0.00	0	0	
<b>Total Z020 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For Z020</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
Z083 On 30/09/2019 Spot Bond			7.70500	73.93410	7.65500	74.06115		0.00	0	0	
<b>Total Z083 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For Z083</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ZA021 On 20/10/2015 Spot Bond			100.00000	95.30026	100.00000	95.05208		0.00	0	0	
<b>Total ZA021 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ZA021</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ZA029 On 20/09/2016 Spot Bond			100.00000	51.05545	100.00000	50.95859		0.00	0	0	
<b>Total ZA029 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ZA029</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total for SPOT</b>								<b>1.91e+017</b>	<b>113,924,206,100</b>	<b>538,116,757,700</b>	
<b>Total for SPOT :</b>								<b>1.91e+017</b>	<b>113,924,206,100</b>	<b>538,116,757,700</b>	
<b>Total Futures</b>								<b>1.91e+017</b>	<b>113,924,209,881</b>	<b>538,117,222,495</b>	
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>67,407</b>	
<b>Grand Total:</b>								<b>1.91e+017</b>	<b>113,924,209,881</b>	<b>538,117,289,902</b>	