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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2015

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			9.76158	82.19538	9.77267	82.11608			0.00	0	6,561
ES33 On 04/02/2016 Bond Future			9.84860	83.56069	9.85992	83.48099			0.00	0	0
ES33 On 05/05/2016 Bond Future			9.92365	81.25011	9.93529	81.16926			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>6,561</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			5,817.30000	5.81730	5,738,000		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			5,738.07000	5.73807	5,658,770		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			5,896.63000	5.89663	5,817,330		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			1,045.51000	1.04551	1,125,210		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			907.38000	0.90738	987,080		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			976.49000	0.97649	1,056,190		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.01	Call			515.98000	0.51598	596,830		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			378.34000	0.37834	459,190		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			447.21000	0.44721	528,060		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>6,561</b>
I2025	On	05/11/2015	Bond Future			122.18500	122.18500	122.15960	122.15960			0.00	0	612
I2025	On	04/02/2016	Bond Future			123.00419	123.00419	122.98003	122.98003			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</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			830.40000	0.83040	805,000		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			840.40000	0.84040	815,000		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			850.40000	0.85040	825,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			3,029.97000	3.02997	3,005,810		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			3,009.97000	3.00997	2,985,810		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			3,019.97000	3.01997	2,995,810		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>612</b>
I2033	On	05/11/2015	Bond Future			101.86209	101.86209	101.84061	101.84061			0.00	0	0
I2033	On	04/02/2016	Bond Future			103.56237	103.56237	103.54180	103.54180			0.00	0	0
I2033	On	05/05/2016	Bond Future			104.41615	104.41615	104.39557	104.39557			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
I2033	On	05/11/2015	Bond Future	102.39	Put			549.39000	0.54939	527,910		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Put			559.39000	0.55939	537,910		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Put			569.39000	0.56939	547,910		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			1,141.80000	1.14180	1,162,370		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			1,131.80000	1.13180	1,152,370		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			1,151.80000	1.15180	1,172,370		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			2,005.57000	2.00557	2,026,150		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			1,995.57000	1.99557	2,016,150		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			1,985.57000	1.98557	2,006,150		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>0</b>
I2038	On	05/11/2015	Bond Future			125.34203	125.34203	125.09578	125.09578			0.00	0	7,604
I2038	On	04/02/2016	Bond Future			126.06135	126.06135	125.81283	125.81283			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,604</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			8,894.22000	8.89422	8,647,970		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			8,904.22000	8.90422	8,657,970		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			8,914.22000	8.91422	8,667,970		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			5,177.17000	5.17717	4,928,650		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			5,187.17000	5.18717	4,938,650		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			5,197.17000	5.19717	4,948,650		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,604</b>
I2046	On	05/11/2015	Bond Future			124.60939	124.60939	124.31178	124.31178			0.00	0	6,943
I2046	On	04/02/2016	Bond Future			126.68947	126.68947	126.38856	126.38856			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,943</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			8,678.22000	8.67822	8,380,610		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			8,688.22000	8.68822	8,390,610		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			8,698.22000	8.69822	8,400,610		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			1,601.44000	1.60144	1,300,530		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			1,611.44000	1.61144	1,310,530		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			1,621.44000	1.62144	1,320,530		0.00	0	0

Contract Details	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>6,943</b>
I2050 On 05/11/2015 Bond Future			132.26054	132.26054	132.23203	132.23203				0.00	0	5,431
I2050 On 04/02/2016 Bond Future			132.93967	132.93967	132.91226	132.91226				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,431</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			12,757.97000	12.75797	12,729,460			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			12,767.97000	12.76797	12,739,460			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			12,777.97000	12.77797	12,749,460			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			5,077.74000	5.07774	5,050,330			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			5,087.74000	5.08774	5,060,330			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			5,097.74000	5.09774	5,070,330			0.00	0	0
<b>Total I2050 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>5,431</b>
R186 On 05/11/2015 Bond Future			8.25190	120.20615	8.26270	120.12023		9.33		0.00	0	32,997
R186 On 04/02/2016 Bond Future			8.30741	116.90520	8.31845	116.81917		9.41		0.00	0	5,365
R186 On 05/05/2016 Bond Future			8.34908	118.97614	8.36050	118.88892		9.26		0.00	0	0
R186 On 04/08/2016 Bond Future			8.39041	115.82868	8.40195	115.74233		9.41		0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>38,362</b>
R186 On 05/11/2015 Bond Future	9.00	Call			5,717.56000	5.71756	5,796,110	9.44		0.00	0	0
R186 On 05/11/2015 Bond Future	9.00	Put			51.35000	0.05135	43,980	9.44		0.00	0	2,600
R186 On 05/11/2015 Bond Future	8.55	Call			2,711.23000	2.71123	2,761,220	9.26		0.00	0	0
R186 On 05/11/2015 Bond Future	8.55	Put			456.99000	0.45699	421,060	9.26		0.00	0	4,667
R186 On 05/11/2015 Bond Future	8.75	Call			3,976.66000	3.97666	4,042,810	9.33		0.00	0	0
R186 On 05/11/2015 Bond Future	8.75	Put			188.39000	0.18839	168,620	9.33		0.00	0	10,200
R186 On 05/11/2015 Bond Future	8.85	Call			4,659.66000	4.65966	4,731,820	9.37		0.00	0	0
R186 On 05/11/2015 Bond Future	8.85	Put			114.99000	0.11499	101,230	9.37		0.00	0	2,283
R186 On 05/11/2015 Bond Future	8.35	Call			1,655.28000	1.65528	1,686,250	9.19		0.00	0	843
R186 On 05/11/2015 Bond Future	8.35	Put			963.90000	0.96390	908,950	9.19		0.00	0	9,430
R186 On 05/11/2015 Bond Future	8.45	Call			2,151.61000	2.15161	2,192,150	9.22		0.00	0	200
R186 On 05/11/2015 Bond Future	8.45	Put			675.16000	0.67516	629,780	9.22		0.00	0	6,308
R186 On 05/11/2015 Bond Future	8.50	Call			2,424.04000	2.42404	2,469,370	9.24		0.00	0	650
R186 On 05/11/2015 Bond Future	8.50	Put			557.79000	0.55779	517,200	9.24		0.00	0	4,666
R186 On 05/11/2015 Bond Future	8.24	Call			1,191.44000	1.19144	1,212,580	9.16		0.00	0	0
R186 On 05/11/2015 Bond Future	8.24	Put			1,372.14000	1.37214	1,307,360	9.16		0.00	0	0

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	8.25	Call			1,229.87000	1.22987	1,251,850	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,330.92000	1.33092	1,266,980	9.16	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.26	Call			1,269.05000	1.26905	1,291,880	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,290.52000	1.29052	1,227,430	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			258.03000	0.25803	259,210	9.04	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			3,521.35000	3.52135	3,436,610	9.04	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			490.33000	0.49033	495,990	9.08	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			2,605.16000	2.60516	2,524,900	9.08	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			1,116.71000	1.11671	1,136,200	9.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			1,456.93000	1.45693	1,390,500	9.15	0.00	0	1,090
R186	On	05/11/2015	Bond Future	7.73	Call			129.95000	0.12995	129,370	9.00	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			4,473.32000	4.47332	4,386,820	9.00	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			144.96000	0.14496	144,540	9.00	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			4,321.31000	4.32131	4,234,970	9.00	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			476.91000	0.47691	484,180	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,097.16000	7.09716	7,018,400	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			488.85000	0.48885	496,320	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,025.16000	7.02516	6,946,600	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			4,484.88000	4.48488	4,537,280	9.41	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,189.51000	1.18951	1,155,880	9.41	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			465.19000	0.46519	472,280	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,169.46000	7.16946	7,090,520	9.08	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,231.43000	3.23143	3,268,000	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,388.07000	3.38807	3,337,420	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,269.24000	3.26924	3,306,140	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,349.43000	3.34943	3,299,110	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,070.32000	1.07032	1,084,950	8.93	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,407.58000	7.40758	7,334,990	8.93	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,193.86000	3.19386	3,230,120	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,427.01000	3.42701	3,376,050	9.13	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			3,563.77000	3.56377	3,518,340	9.33	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			4,333.33000	4.33333	4,374,510	9.33	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,529.02000	3.52902	3,483,850	9.33	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			4,254.79000	4.25479	4,295,440	9.33	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			3,598.78000	3.59878	3,553,080	9.33	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			4,293.96000	4.29396	4,334,880	9.33	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>0.00</b>	<b>0</b>	<b>98,892</b>
R197	On	05/11/2015	Bond Future			293.56421	293.56421	293.50346	293.50346			0.00	0	927
R197	On	04/02/2016	Bond Future			292.10976	292.10976	292.05179	292.05179			0.00	0	0

Contract Details				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			1,486.54000	1.48654	1,425,790		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			1,496.54000	1.49654	1,435,790		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			1,506.54000	1.50654	1,445,790		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			4,948.21000	4.94821	4,890,240		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			4,958.21000	4.95821	4,900,240		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			4,938.21000	4.93821	4,880,240		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>927</b>
R202	On	05/11/2015	Bond Future			238.29200	238.29200	238.24170	238.24170			0.00	0	54,082
R202	On	04/02/2016	Bond Future			238.89405	238.89405	238.84612	238.84612			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>54,082</b>
R202	On	05/11/2015	Bond Future	245.99	Put			7,748.30000	7.74830	7,698,000		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			7,758.30000	7.75830	7,708,000		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			7,768.30000	7.76830	7,718,000		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			1,143.88000	1.14388	1,095,950		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			1,153.88000	1.15388	1,105,950		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			1,163.88000	1.16388	1,115,950		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>54,082</b>
R2023	On	05/11/2015	Bond Future			8.09582	99.62262	8.10677	99.56382		7.48	0.00	0	14,033
R2023	On	04/02/2016	Bond Future			8.16335	101.27739	8.17461	101.21873		6.99	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.20699	99.14243	8.21873	99.08301		7.27	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			1,203.35000	1.20335	1,154,330	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			595.19000	0.59519	605,450	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,170.41000	1.17041	1,121,870	7.34	0.00	0	0

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			616.86000	0.61686	627,620	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,138.02000	1.13802	1,089,980	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			574.04000	0.57404	583,820	7.34	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,091.09000	2.09109	2,050,670	6.79	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,198.32000	1.19832	1,216,840	6.79	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,060.18000	2.06018	2,020,040	6.79	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,154.85000	1.15485	1,172,800	6.79	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,122.07000	2.12207	2,081,360	6.79	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,176.57000	1.17657	1,194,810	6.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,222.96000	2.22296	2,248,820	7.19	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,115.42000	2.11542	2,081,860	7.19	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,249.05000	2.24905	2,275,130	7.19	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,091.01000	2.09101	2,057,670	7.19	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,275.31000	2.27531	2,301,610	7.19	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,066.80000	2.06680	2,033,680	7.19	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			7.08456	103.23808	7.09067	103.22753		1.88	0.00	0	15,930
R203	On	04/02/2016	Bond Future			7.14962	104.95291	7.15599	104.94335		1.22	0.00	0	0
R203	On	05/05/2016	Bond Future			7.14056	102.64207	7.14796	102.63262		1.49	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			0.02000	0.00002	0,020	1.77	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,923.77000	1.92377	1,913,220	1.77	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.03000	0.00003	0,020	1.77	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,906.09000	1.90609	1,895,530	1.77	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.03000	0.00003	0,030	1.77	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,888.40000	1.88840	1,877,850	1.77	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			355.01000	0.35501	359,330	1.19	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			229.00000	0.22900	223,760	1.19	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			363.82000	0.36382	368,220	1.19	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			222.82000	0.22282	217,660	1.19	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			372.51000	0.37251	377,000	1.19	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			216.53000	0.21653	211,460	1.19	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			520.36000	0.52036	524,440	1.47	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			402.83000	0.40283	397,460	1.47	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			527.57000	0.52757	531,690	1.47	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			397.28000	0.39728	391,950	1.47	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			534.83000	0.53483	538,990	1.47	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			391.79000	0.39179	386,500	1.47	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			8.66687	96.80397	8.67765	96.72015			0.00	0	9,973
R2030 On 04/02/2016 Bond Future			8.72475	94.40537	8.73574	94.32122			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			1,394.70000	1.39470	1,310,880		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			1,315.43000	1.31543	1,231,610		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			1,474.06000	1.47406	1,390,240		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			32.58000	0.03258	116,730		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Call			109.02000	0.10902	193,170		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Call			185.36000	0.18536	269,510		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2030 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>10,373</b>
R2032 On 05/11/2015 Bond Future			8.73647	96.71192	8.74218	96.66418			0.00	0	2,982
R2032 On 04/02/2016 Bond Future			8.79345	98.31838	8.79921	98.27088			0.00	0	0
R2032 On 05/05/2016 Bond Future			8.83974	95.90259	8.84564	95.85455			0.00	0	0
<b>Total R2032 Future</b>									<b>0.00</b>	<b>0</b>	<b>2,982</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			6,598.86000	6.59886	6,551,120		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			6,506.88000	6.50688	6,459,140		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			6,415.02000	6.41502	6,367,280		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			906.45000	0.90645	858,950		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			822.93000	0.82293	775,430		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			739.51000	0.73951	692,010		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			1,164.59000	1.16459	1,212,630		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Call			1,244.49000	1.24449	1,292,530		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Call			1,324.29000	1.32429	1,372,330		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2032 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>0.00</b>	<b>0</b>	<b>2,982</b>
R2037 On 05/11/2015 Bond Future			8.88580	98.67740	8.89654	98.57860			0.00	0	49,825
R2037 On 04/02/2016 Bond Future			8.94116	96.05955	8.95210	95.96015			0.00	0	370
R2037 On 05/05/2016 Bond Future			8.98783	97.76192	8.99905	97.66105			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			8,929.41000	8.92941	8,830,610		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			8,824.03000	8.82403	8,725,230		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			8,718.82000	8.71882	8,620,020		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			1,769.16000	1.76916	1,669,760		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			1,956.27000	1.95627	1,856,870		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			1,862.65000	1.86265	1,763,250		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			98.28000	0.09828	199,150		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	19,520		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			81.35000	0.08135	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			8.53000	0.00853	109,400		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2037 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>									<b>0.00</b>	<b>0</b>	<b>50,195</b>
R204 On 05/11/2015 Bond Future			7.45946	104.56792	7.47067	104.53700		3.26	0.00	0	24,711
R204 On 04/02/2016 Bond Future			7.53015	102.26851	7.54199	102.23828		2.70	0.00	0	0
R204 On 05/05/2016 Bond Future			7.56649	104.08003	7.57948	104.04952		2.88	0.00	0	0
<b>Total R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>24,711</b>
R204 On 05/11/2015 Bond Future	6.24	Call			0.03000	0.00003	0,030	3.09	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			3,465.28000	3.46528	3,434,360	3.09	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			0.04000	0.00004	0,030	3.09	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			3,436.55000	3.43655	3,405,620	3.09	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			0.04000	0.00004	0,040	3.09	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			3,407.81000	3.40781	3,376,890	3.09	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			555.95000	0.55595	567,700	2.63	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			688.78000	0.68878	670,300	2.63	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			568.33000	0.56833	580,280	2.63	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			675.60000	0.67560	657,320	2.63	0.00	0	0

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			580.65000	0.58065	592,800	2.63	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			662.36000	0.66236	644,280	2.63	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,101.93000	1.10193	1,117,330	2.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			725.86000	0.72586	710,750	2.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,115.73000	1.11573	1,131,260	2.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			716.29000	0.71629	701,310	2.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,129.31000	1.12931	1,144,960	2.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			706.51000	0.70651	691,650	2.85	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>24,711</b>
R2044	On	05/11/2015	Bond Future			8.90952	100.76421	8.92022	100.65597			0.00	0	17,516
R2044	On	04/02/2016	Bond Future			8.96141	98.05583	8.97230	97.94690			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.00509	99.79363	9.01625	99.68303			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</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			7,303.05000	7.30305	7,194,810		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			7,189.16000	7.18916	7,080,920		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			7,075.49000	7.07549	6,967,250		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			276.17000	0.27617	385,100		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			375.54000	0.37554	484,470		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			176.62000	0.17662	285,550		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			260.48000	0.26048	149,880		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			161.11000	0.16111	50,510		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	48,680		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			61.92000	0.06192	0,000		0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>17,516</b>
R2048	On	05/11/2015	Bond Future			8.90502	100.05700	8.91068	99.99812			0.00	0	48,520
R2048	On	04/02/2016	Bond Future			8.95855	101.71904	8.96427	101.66021			0.00	0	3,750
R2048	On	05/05/2016	Bond Future			8.99862	99.08508	9.00446	99.02553			0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>52,270</b>
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			10,205.30000	10.20530	10,146,420		0.00	0	0

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	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			10,452.47000	10.45247	10,393,590		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 05/11/2015 Bond Future	8.00	Put			10,328.76000	10.32876	10,269,880		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			263.84000	0.26384	322,670		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			366.05000	0.36605	424,880		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			468.07000	0.46807	526,900		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		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			147.56000	0.14756	88,010		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	14,080		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			45.47000	0.04547	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			56.43000	0.05643	115,980		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>52,270</b>
R207 On 05/11/2015 Bond Future			7.72801	100.62897	7.73910	100.59039		4.58	0.00	0	40,921
R207 On 04/02/2016 Bond Future			7.79968	98.65900	7.81125	98.62090		4.00	0.00	0	0
R207 On 05/05/2016 Bond Future			7.85028	100.40686	7.86266	100.36837		4.16	0.00	0	0
R207 On 04/08/2016 Bond Future			7.90103	98.58090	7.91374	98.54380		4.00	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>40,921</b>
R207 On 05/11/2015 Bond Future	7.43	Call			152.07000	0.15207	154,030	4.47	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,234.52000	1.23452	1,197,900	4.47	0.00	0	0
R207 On 05/11/2015 Bond Future	7.50	Call			210.40000	0.21040	213,720	4.48	0.00	0	19
R207 On 05/11/2015 Bond Future	7.50	Put			1,046.45000	1.04645	1,011,190	4.48	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			531.11000	0.53111	542,150	4.53	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			527.98000	0.52798	500,440	4.53	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			548.85000	0.54885	560,310	4.53	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			510.94000	0.51094	483,820	4.53	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			566.95000	0.56695	578,820	4.53	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			494.28000	0.49428	467,570	4.53	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			450.21000	0.45021	459,230	3.86	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,514.98000	1.51498	1,485,900	3.86	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			461.09000	0.46109	470,300	3.86	0.00	0	19
R207 On 04/02/2016 Bond Future	7.50	Put			1,492.50000	1.49250	1,463,610	3.86	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			472.15000	0.47215	481,540	3.86	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,470.22000	1.47022	1,441,510	3.86	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			254.06000	0.25406	259,510	3.81	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			2,056.13000	2.05613	2,023,480	3.81	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,244.48000	1.24448	1,261,080	4.08	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,252.75000	1.25275	1,230,860	4.08	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			820.05000	0.82005	832,210	4.02	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,766.35000	1.76635	1,740,020	4.02	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,212.85000	1.21285	1,229,150	4.08	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,283.32000	1.28332	1,261,130	4.08	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,228.61000	1.22861	1,245,060	4.08	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,267.97000	1.26797	1,245,930	4.08	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,560.43000	1.56043	1,578,170	3.95	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,280.01000	1.28001	1,260,650	3.95	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,528.69000	1.52869	1,546,190	3.95	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,306.45000	1.30645	1,286,850	3.95	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,544.52000	1.54452	1,562,130	3.95	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,293.19000	1.29319	1,273,700	3.95	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>41,098</b>
R208	On	05/11/2015	Bond Future			7.87585	95.87805	7.88683	95.83200		5.92	0.00	0	40,314
R208	On	04/02/2016	Bond Future			7.94193	97.47063	7.95329	97.42488		5.25	0.00	0	0
R208	On	05/05/2016	Bond Future			7.98771	95.79550	7.99969	95.74921		5.55	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	7.76	Call			416.10000	0.41610	423,520	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			949.65000	0.94965	911,020	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,498.42000	2.49842	2,538,050	5.99	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			50.53000	0.05053	44,110	5.99	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			385.41000	0.38541	392,100	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,003.42000	1.00342	964,060	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			400.55000	0.40055	407,600	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			976.32000	0.97632	937,320	5.80	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			765.69000	0.76569	779,030	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,629.22000	1.62922	1,596,810	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			781.54000	0.78154	795,120	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,604.37000	1.60437	1,572,200	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			797.61000	0.79761	811,420	5.08	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,579.77000	1.57977	1,547,830	5.08	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,567.73000	1.56773	1,541,520	5.44	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,568.37000	1.56837	1,588,110	5.44	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,605.81000	1.60581	1,579,260	5.44	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,587.88000	1.58788	1,607,790	5.44	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,586.69000	1.58669	1,560,310	5.44	0.00	0	0

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	8.01	Call			1,607.54000	1.60754	1,627,620	5.44	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			8.80924	76.64694	8.81993	76.56528		14.79	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.86026	77.92007	8.87112	77.83798		14.62	0.00	0	400
R209	On	05/05/2016	Bond Future			8.90181	76.15070	8.91294	76.06733		14.91	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,250</b>
R209	On	05/11/2015	Bond Future	7.99	Call			26.14000	0.02614	25,210	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,781.79000	6.78179	6,699,200	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			27.94000	0.02794	26,980	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,696.92000	6.69692	6,614,300	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			29.85000	0.02985	28,860	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			2,920.08000	2.92008	2,841,320	14.42	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			2,083.40000	2.08340	2,119,400	14.67	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			727.76000	0.72776	682,100	14.67	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			6,612.30000	6.61230	6,529,650	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,931.09000	2.93109	2,980,720	14.75	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			401.62000	0.40162	369,590	14.75	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			3,455.16000	3.45516	3,511,690	14.79	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			277.80000	0.27780	252,670	14.79	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			417.60000	0.41760	420,500	14.42	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			2,194.55000	2.19455	2,222,320	14.39	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,040.89000	3.04089	2,986,570	14.39	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			5,555.18000	5.55518	5,611,160	14.79	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			885.82000	0.88582	859,710	14.79	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			2,127.03000	2.12703	2,154,060	14.38	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,127.22000	3.12722	3,072,160	14.38	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,160.63000	2.16063	2,188,040	14.38	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,083.84000	3.08384	3,029,160	14.38	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,743.35000	3.74335	3,781,590	14.78	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,095.99000	3.09599	3,050,860	14.78	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,782.10000	3.78210	3,820,640	14.79	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,060.92000	3.06092	3,016,090	14.79	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,704.80000	3.70480	3,742,750	14.78	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,131.37000	3.13137	3,085,950	14.78	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>0.00</b>	<b>0</b>	<b>29,750</b>
R210	On	05/11/2015	Bond Future			178.69509	178.69509	178.65771	178.65771			0.00	0	2,929
R210	On	04/02/2016	Bond Future			181.67765	181.67765	181.64223	181.64223			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</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			3,342.29000	3.34229	3,304,910		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			3,352.29000	3.35229	3,314,910		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			3,332.29000	3.33229	3,294,910		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			3,347.77000	3.34777	3,312,350		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			3,357.77000	3.35777	3,322,350		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			3,367.77000	3.36777	3,332,350		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,929</b>
R211	On	05/11/2015	Bond Future			135.96243	135.96243	135.93673	135.93673			0.00	0	0
R211	On	04/02/2016	Bond Future			136.53794	136.53794	136.51362	136.51362			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			946.73000	0.94673	972,430		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			936.73000	0.93673	962,430		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			926.73000	0.92673	952,430		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			2,476.38000	2.47638	2,452,060		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			2,486.38000	2.48638	2,462,060		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			2,496.38000	2.49638	2,472,060		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			140.84602	140.84602	141.02024	141.02024			0.00	0	928
R212	On	04/02/2016	Bond Future			141.33772	141.33772	141.51668	141.51668			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			4,969.76000	4.96976	5,143,980		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			4,979.76000	4.97976	5,153,980		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			4,989.76000	4.98976	5,163,980		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			4,473.32000	4.47332	4,652,280		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			4,483.32000	4.48332	4,662,280		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			4,493.32000	4.49332	4,672,280		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			8.70213	87.10679	8.70786	87.06374		12.72	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.76110	88.55362	8.76687	88.51088		12.47	0.00	0	700
R213	On	05/05/2016	Bond Future			8.80432	86.57357	8.81024	86.53024		12.75	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,126</b>
R213	On	05/11/2015	Bond Future	7.74	Call			9.53000	0.00953	8,700	12.28	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,732.82000	7.73282	7,688,940	12.28	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			10.27000	0.01027	9,380	12.28	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,648.89000	7.64889	7,604,950	12.28	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			11.05000	0.01105	10,120	12.28	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,565.11000	7.56511	7,521,130	12.28	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,405.93000	2.40593	2,417,140	12.26	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,605.21000	2.60521	2,573,680	12.26	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,442.06000	2.44206	2,453,470	12.26	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,567.10000	2.56710	2,535,770	12.26	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,478.49000	2.47849	2,490,100	12.26	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,529.38000	2.52938	2,498,250	12.26	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,062.74000	3.06274	3,076,430	12.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,578.87000	3.57887	3,549,230	12.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,097.57000	3.09757	3,111,420	12.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,539.95000	3.53995	3,510,470	12.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,132.62000	3.13262	3,146,620	12.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,501.34000	3.50134	3,472,010	12.54	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>22,126</b>
R214	On	05/11/2015	Bond Future			8.84954	77.67622	8.86024	77.58970		15.44	77,676,220.00	1,000	14,693
R214	On	04/02/2016	Bond Future			8.90165	78.96643	8.91253	78.87938		15.29	0.00	0	4,620
R214	On	05/05/2016	Bond Future			8.94035	77.07006	8.95149	76.98164		15.58	0.00	0	0
<b>Total R214 Future</b>												<b>77,676,220.00</b>	<b>1,000</b>	<b>19,313</b>
R214	On	05/11/2015	Bond Future	8.01	Call			23.11000	0.02311	22,210	14.92	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,425.50000	7.42550	7,338,080	14.92	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			20.09000	0.02009	19,260	14.92	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,610.27000	7.61027	7,522,920	14.92	0.00	0	0

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			21.55000	0.02155	20,690	14.92	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,517.75000	7.51775	7,430,370	14.92	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			457.19000	0.45719	463,180	14.78	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,451.90000	8.45190	8,370,840	14.78	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			468.60000	0.46860	474,750	14.78	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,369.56000	8.36956	8,288,660	14.78	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			480.24000	0.48024	486,550	14.78	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,287.62000	8.28762	8,206,880	14.78	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,770.83000	3.77083	3,809,980	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			3,466.42000	3.46642	3,417,150	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,810.69000	3.81069	3,850,150	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,427.56000	3.42756	3,378,600	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,850.75000	3.85075	3,890,530	15.47	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,389.04000	3.38904	3,340,400	15.47	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>77,676,220.00</b>	<b>1,000</b>	<b>19,313</b>
<b>Total for Bond</b>												<b>77,676,220.00</b>	<b>1,000</b>	<b>529,890</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>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2040 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</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>

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 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/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>

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 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 05/11/2015 GOVI			500.67300	500.67300	500.37900	500.37900			0.00	0	451
GOVI On 04/02/2016 GOVI			508.98600	508.98600	508.69300	508.69300			0.00	0	26
GOVI On 05/05/2016 GOVI			517.99100	517.99100	517.69500	517.69500			0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>477</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			296,110.00000	29.61100	293,170,000		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			296,210.00000	29.62100	293,270,000		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			296,310.00000	29.63100	293,370,000		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			32,970.00000	3.29700	30,040,000		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			33,070.00000	3.30700	30,140,000		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			33,170.00000	3.31700	30,240,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	10,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			2,950.00000	0.29500	0,000		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			3,050.00000	0.30500	90,000		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			3,150.00000	0.31500	190,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>477</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>477</b>
AL37 On 05/11/2015 Index Future			467.70200	467.70200	467.51800	467.51800				0.00	0	3
AL37 On 04/02/2016 Index Future			475.46800	475.46800	475.28600	475.28600				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			551.84600	551.84600	551.46700	551.46700				0.00	0	1
AL7T On 04/02/2016 Index Future			561.00900	561.00900	560.63000	560.63000				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			504.44900	504.44900	504.11400	504.11400				0.00	0	459
ALBI On 04/02/2016 Index Future			512.82500	512.82500	512.49000	512.49000				0.00	0	146
ALBI On 05/05/2016 Index Future			521.89900	521.89900	521.55900	521.55900				0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>605</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>605</b>
IGOV On 05/11/2015 Index Future			230.70600	230.70600	230.62800	230.62800				4,614,120.00	2	971
IGOV On 04/02/2016 Index Future			234.55500	234.55500	234.47900	234.47900				0.00	0	82
IGOV On 05/05/2016 Index Future			238.72400	238.72400	238.64700	238.64700				0.00	0	0
<b>Total IGOV Future</b>										<b>4,614,120.00</b>	<b>2</b>	<b>1,053</b>
<b>Total For IGOV</b>										<b>4,614,120.00</b>	<b>2</b>	<b>1,053</b>
ILBI On 05/11/2015 Index Future			625.93200	625.93200	625.74900	625.74900				0.00	0	0
ILBI On 04/02/2016 Index Future			636.59600	636.59600	636.41200	636.41200				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>4,614,120.00</b>	<b>2</b>	<b>1,825</b>
JIBAR f On 21/10/2015 Jibar Future			6.32000	93.68000	6.32000	93.68000				0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.37000	93.63000	6.37000	93.63000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.43000	93.57000	6.43000	93.57000				0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.50000	93.50000	6.50000	93.50000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.58000	93.42000	6.58000	93.42000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.65000	93.35000	6.65000	93.35000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.89000	93.11000	6.89000	93.11000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.14000	92.86000	7.14000	92.86000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.27000	92.73000	7.27000	92.73000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.44000	92.56000	7.44000	92.56000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.59000	92.41000	7.59000	92.41000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.72000	92.28000	7.72000	92.28000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
10Y ST On 17/12/2025 Interest Rate Swap			100.03041	100.03041	99.98753	99.98753			0.00	0	0
<b>Total 10Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 10Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
1Y STN On 19/12/2016 Interest Rate Swap			99.76377	99.76377	99.77885	99.77885			0.00	0	0
<b>Total 1Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
2Y STN On 18/12/2017 Interest Rate Swap			99.73969	99.73969	99.77150	99.77150			0.00	0	0
<b>Total 2Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
5Y STN On 17/12/2020 Interest Rate Swap			98.82699	98.82699	98.89295	98.89295			0.00	0	0
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>									<b>82,290,340.00</b>	<b>1,002</b>	<b>534,192</b>
AA02 On 28/03/2016 Spot Bond				100.20934		100.19025			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				100.33687		100.31542			0.00	0	0
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			9.09500	100.93311	9.10500	100.87927		78,398,900,000,000.00	8,620,000,000	4,710,000,000	
<b>Total AA05 SPOT</b>								<b>78,398,900,000,000.00</b>	<b>8,620,000,000</b>	<b>4,710,000,000</b>	
<b>Total For AA05</b>								<b>78,398,900,000,000.00</b>	<b>8,620,000,000</b>	<b>4,710,000,000</b>	
AA06 On 15/04/2021 Spot Bond				99.88001		99.85984		0.00	0	250,000,000	
<b>Total AA06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>250,000,000</b>	
<b>Total For AA06</b>								<b>0.00</b>	<b>0</b>	<b>250,000,000</b>	
AA07 On 15/04/2021 Spot Bond			9.65000	99.17599	9.66000	99.10862		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	112.23700	10.00000	112.20800		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB010 On 21/11/2022 Spot Bond				101.05871		101.03600				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				99.92558		99.90212				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			9.48500	100.01358	9.49500	99.96243				0.00	0	310,000,000
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	10.65532	100.00000	10.62951				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	104.15792	10.84000	104.12804				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	10.94323	100.00000	10.92156				0.00	0	0
<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	101.03925	11.37000	101.00857				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	12.66083	100.00000	12.62087				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	89.92652	11.81000	89.86985				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	11.62873	100.00000	11.57704				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				101.91457		101.89178				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			8.65500	106.76450	8.66000	106.73260				0.00	0	500,000,000
<b>Total AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABC12: On 25/11/2020 Spot Bond			10.00000	113.39100	10.00000	113.36100			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	271.95680	2.83000	271.84457		56,600,000,000.00		20,000,000	10,000,000
<b>Total ABCPI3 SPOT</b>								<b>56,600,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For ABCPI3</b>								<b>56,600,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
ABFN06: On 17/03/2016 Spot Bond				100.68805		100.66843			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				101.19039		100.89330			0.00	1,500,000,000	2,500,000,000
<b>Total ABFN07 SPOT</b>									<b>0.00</b>	<b>1,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For ABFN07</b>									<b>0.00</b>	<b>1,500,000,000</b>	<b>2,500,000,000</b>
ABFN08: On 17/03/2020 Spot Bond				100.49274		100.47039			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				100.50448		100.48159			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10: On 28/10/2019 Spot Bond				100.29290		100.27278			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				99.85904		99.84057			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				99.54775		99.52890			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				101.76873		101.74748			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				101.23335		101.21151			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	176.63096	2.16000	176.56126			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09 On 27/06/2023 Spot Bond			2.17000	180.98917	2.17000	180.91770			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	190.99032	1.82000	190.91669			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			8.05125	83.64137	8.05625	83.61469			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			8.05125	83.64137	8.05625	83.61469			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				100.40569		100.38317			0.00	0	0
<b>Total ABN39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond				100.22000		100.17000			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				99.77000		99.72000			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				98.43000		98.37000			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				98.76000		98.70000			0.00	0	0
<b>Total ABN46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.08082		100.06060			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				99.92263		99.90316			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				97.40000		97.33000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52 On 18/05/2016 Spot Bond				96.71000		96.63000			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				96.43000		96.35000			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				96.17000		96.09000			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				100.22262		100.20234			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				99.85344		99.83230			0.00	0	0
<b>Total ABN58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				94.44000		94.35000			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				94.25000		94.15000			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			2.75000	112.17872	2.75000	112.13271			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			2.56500	164.21834	2.56500	164.15174			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	218.14898	2.51000	218.06083			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				92.97000		92.83000			0.00	0	0
<b>Total ABN66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN67 On 28/02/2023 Spot Bond			9.68000	90.79439	9.69000	90.72210			580,800,000,000.00	60,000,000	30,000,000
<b>Total ABN67 SPOT</b>									<b>580,800,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For ABN67</b>									<b>580,800,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</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				105.49000		105.28000			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				49.49000		49.23000			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				101.34473		101.34473			0.00	0	0
<b>Total ABN72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.91000		100.69000			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				110.92500		110.77500			0.00	0	0
<b>Total ABN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	109.00949	9.63000	108.98149			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				104.64000		104.40000			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			9.63500	108.97430	9.64500	108.87595			0.00	0	0
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			9.02500	90.50104	9.03500	90.43931				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				102.01000		102.01000				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				119.51000		119.51000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.73000	108.30875	9.74000	108.21091				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				94.63000		94.52000				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				100.63221		100.60965				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				101.58259		101.55959				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			8.30500	104.00108	8.31000	103.96674				0.00	0	1,420,000,000
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,420,000,000</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>1,420,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			9.50000	99.70542	9.51000	99.63813			9,500,000,000,000.00	1,000,000,000	500,000,000
<b>Total ABS11 SPOT</b>									<b>9,500,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABS11</b>									<b>9,500,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABS12 On 14/05/2020 Spot Bond			9.28000	103.63403	9.29000	103.57173			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			9.73000	103.60960	9.74000	103.53506			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			9.13500	99.41782	9.14500	99.35716			35,809,200,000,000.00	3,920,000,000	3,200,000,000
<b>Total ABS6 SPOT</b>									<b>35,809,200,000,000.00</b>	<b>3,920,000,000</b>	<b>3,200,000,000</b>
<b>Total For ABS6</b>									<b>35,809,200,000,000.00</b>	<b>3,920,000,000</b>	<b>3,200,000,000</b>
ABS7 On 11/09/2026 Spot Bond			10.23000	91.38501	10.24000	91.29928			73,656,000,000,000.00	7,200,000,000	3,600,000,000
<b>Total ABS7 SPOT</b>									<b>73,656,000,000,000.00</b>	<b>7,200,000,000</b>	<b>3,600,000,000</b>
<b>Total For ABS7</b>									<b>73,656,000,000,000.00</b>	<b>7,200,000,000</b>	<b>3,600,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.46000	101.37006	7.45000	101.35433			447,600,000,000.00	60,000,000	60,000,000
<b>Total ABS9 SPOT</b>									<b>447,600,000,000.00</b>	<b>60,000,000</b>	<b>60,000,000</b>
<b>Total For ABS9</b>									<b>447,600,000,000.00</b>	<b>60,000,000</b>	<b>60,000,000</b>
ABS12 On 07/12/2023 Spot Bond			2.23000	283.04537	2.23000	282.93310			0.00	0	40,000,000
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
ABS13 On 31/01/2017 Spot Bond			1.64000	134.26583	1.64000	134.21478			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			2.29500	136.07908	2.27000	136.22066			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01008	100.00000	0.01005			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	14.06189	100.00000	14.02746			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	83.48624	100.00000	83.29519			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047 On 22/10/2018 Spot Bond				76.65877		76.29377			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>
ACL04U On 20/06/2016 Spot Bond			100.00000	53.64187	100.00000	53.51050			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				101.69062		101.66635			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				101.69062		101.66635			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				101.69981		101.67542			0.00	0	0
<b>Total ACL084 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				101.69981		101.67542			0.00	0	0
<b>Total ACL086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				101.68141		101.65728			0.00	0	0
<b>Total ACL087 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 20/12/2015 Spot Bond				98.65651		98.63785			0.00	0	0
<b>Total ACL088 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	113.39100	10.00000	113.36100			0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 26/12/2015 Spot Bond				100.25086		100.22799			0.00	0	0
<b>Total ACL092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				100.43005		100.40617			0.00	0	0
<b>Total ACL095 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.44190		100.41735			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond				100.44669		100.42186			0.00	0	0
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				100.43702		100.41274			0.00	0	0
<b>Total ACL098 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.41550		100.39243			0.00	0	0
<b>Total ACL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			9.49000	102.26618	9.50000	102.20516			0.00	0	0
<b>Total ACL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ACL118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			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				93.03951		93.01945			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				210.19175		210.62236			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				210.20202		210.63201			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				100.42508		100.40147			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				101.32604		101.30271			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137 On 02/09/2016 Spot Bond				100.84724		100.82443			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				101.32580		101.30250			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				102.27560		102.25158			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				101.98427		101.96086			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	113.39100	10.00000	113.36100			0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				101.24517		101.22228			0.00	0	0
<b>Total ACL143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				101.20589		101.18475			0.00	0	0
<b>Total ACL144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.42655		100.40286			0.00	0	0
<b>Total ACL145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				101.14929		101.12725			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>
ACL156 On 20/03/2017 Spot Bond				100.41805		100.39485			0.00	0	0
<b>Total ACL156 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.40105		100.37879			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>
ACL161 On 20/03/2022 Spot Bond			10.23000	100.52213	10.23000	100.49458			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				108.52220		107.07193			0.00	0	0
<b>Total ACL165 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.56000	103.67768	9.57000	103.62051			0.00	0	0
<b>Total ACL167 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16€ On 20/06/2017 Spot Bond				100.41652		100.39340			0.00	0	0
<b>Total ACL168 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16€ On 20/06/2017 Spot Bond			1.75000	121.65553	1.75000	121.60886			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>
ACL17€ On 20/06/2017 Spot Bond				100.40064		100.37830			0.00	0	0
<b>Total ACL173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2019 Spot Bond				100.41257		100.38956			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>
ACL17€ On 20/06/2019 Spot Bond				100.38870		100.36703			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				100.40623		100.38190			0.00	0	0
<b>Total ACL181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				101.56348		101.54213			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				100.38440		100.36297			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				101.13296		101.11126			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>
ACL18€ On 20/09/2022 Spot Bond				100.41018		100.38731			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186 On 20/09/2016 Spot Bond				100.40796		100.38531			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				100.42838		100.40459			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				100.43467		100.41052			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				100.51945		100.49946			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				100.43622		100.41199			0.00	0	0
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				100.43622		100.41199			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				100.45065		100.42551			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				100.40303		100.38055			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				100.46016		100.43460			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				101.73187		101.70909			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				100.45065		100.42551			0.00	0	0
<b>Total ACL199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				100.13393		100.11412			0.00	0	0
<b>Total ACL200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL201 On 20/12/2022 Spot Bond				100.44447		100.41978			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				100.43162		100.40755			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				152.31729		152.62247			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				153.40526		153.71243			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				100.39119		100.36947			0.00	0	0
<b>Total ACL205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.37580		100.35485			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				101.01026		100.99026			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				100.38489		100.36342			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				98.57927		98.55598			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				100.40064		100.37830			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				100.37962		100.35846			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				100.37915		100.35801			0.00	0	0
<b>Total ACL216 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL217 On 20/12/2023 Spot Bond				100.42074		100.39738			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				101.37428		101.35120			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				101.72415		101.70042			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				101.69598		101.67265			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				100.67867		100.65434			0.00	0	0
<b>Total ADCB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				101.64885		101.62513			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				101.60198		101.57913			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				101.05624		101.03178			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	92.58058	100.00000	92.13333			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>
AER01U On 18/11/2016 Spot Bond			100.00000	37.17279	100.00000	37.08274			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	14.63588	100.00000	14.60004			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	1.46583	100.00000	1.46228			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGN00 On 12/10/2015 Spot Bond				99.94612		99.92818			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				101.01637		100.99537			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				101.11508					0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	91.05989	100.00000	90.83725			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				101.18079					0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	91.08226	100.00000	90.85956			0.00	0	0
<b>Total AHF1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				101.70370		101.68285			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>
AHF2A On 18/10/2018 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total AHF2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				101.86978		101.84684			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>
AHF2B On 18/10/2018 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total AHF2B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				102.09116		102.06543			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>
AHF2C On 18/10/2018 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total AHF2C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				101.65643		101.63518			0.00	0	0
<b>Total AHF3A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2016 Spot Bond			7.99000	102.40480	7.99500	102.38036			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				102.12248		102.09526				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				102.46449		102.43285				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>
AHL01L On 15/04/2020 Spot Bond			100.00000	37.98387	100.00000	37.85070				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>
AHL1AI On 15/04/2020 Spot Bond			100.00000	9.87650	100.00000	9.84187				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			9.13000	98.96418	9.14000	98.91126				0.00	0	2,900,000,000
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
AIR02 On 30/04/2023 Spot Bond			9.73000	115.42224	9.74000	115.33611				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			7.48000	102.24510	7.47000	102.22895				0.00	0	0
<b>Total AIR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			9.42000	102.33182	9.43000	102.24837				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	16.74335	100.00000	16.70630				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			10.08000	102.98388	10.08500	102.91868				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			2.81500	170.64409	2.81500	170.57373				0.00	0	60,000,000
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
ANG01 On 09/12/2016 Spot Bond				100.69550		100.67371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.24500		100.22267				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				100.26278		100.23884				0.00	20,000,000	10,000,000
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
APF03 On 07/08/2018 Spot Bond				101.39809		101.37613				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>
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN004 On 22/03/2016 Spot Bond				100.36550		100.34610				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				101.20040		101.17143				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 20/12/2016 Spot Bond				100.36695		100.34659				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN011 On 20/03/2019 Spot Bond				100.40104		100.37879				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN012 On 20/06/2017 Spot Bond				100.54686		100.51793				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN013 On 09/12/2015 Spot Bond				101.04640		101.02912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	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				95.08000		94.89000				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				100.79475		100.77751				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				114.13575		114.07701				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	237.38790	2.76000	237.29036				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>
<b>Total For ASN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN024 On 20/06/2019 Spot Bond				99.12532		99.10169				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>
ASN028 On 19/09/2017 Spot Bond				114.11064		114.05202				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>
ASN032 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>
ASN034 On 10/11/2019 Spot Bond				101.33121		101.30832				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>
ASN036 On 07/12/2033 Spot Bond			2.77500	210.42598	2.77500	210.33946				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.35809		100.33813				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				100.29725		100.27605				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				99.92206		99.90245				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				99.85699		99.83634				0.00	0	0
<b>Total ASN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 22/04/2020 Spot Bond				101.81280		101.78983				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				101.69982		101.67665				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				101.62445		101.60159				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				98.61252		98.61106				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				100.00537		100.00552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN063 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>
ASN064 On 01/06/2018 Spot Bond				100.80684		100.78539				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>
ASN066 On 15/06/2018 Spot Bond				100.48441		100.46329				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>
ASN068 On 07/02/2020 Spot Bond				101.38782		101.36545				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>
ASN069 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>
ASN070 On 30/06/2016 Spot Bond				100.15902		100.14126				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>
ASN072 On 20/07/2018 Spot Bond				87.23289		85.65863				0.00	0	0
<b>Total ASN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN073 On 02/07/2016 Spot Bond				100.13649		100.11646				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>
ASN074 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>
ASN077 On 20/06/2020 Spot Bond				100.46538		100.43941				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>
ASN078 On 20/09/2020 Spot Bond				100.39348		100.37154				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>
ASN080 On 10/12/2017 Spot Bond				100.64116		100.61883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN081 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>
ASN082 On 20/06/2020 Spot Bond				100.42686		100.40305				0.00	0	0
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN083 On 03/09/2020 Spot Bond				100.92397		100.89836				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>
ASN084 On 25/09/2018 Spot Bond				100.30488		100.28288				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>
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN088 On 08/10/2018 Spot Bond			100.00000	8.81793	100.00000	100.00000				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN090 On 20/12/2016 Spot Bond			100.00000	45.22523	100.00000	45.12514				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>
ASN35U On 20/12/2017 Spot Bond			100.00000	21.26588	100.00000	21.21379				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>
ASN38U On 20/12/2017 Spot Bond			100.00000	21.35658	100.00000	21.30428				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39U On 20/12/2017 Spot Bond			100.00000	20.94840	100.00000	20.89709				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>
ASN40U On 10/03/2017 Spot Bond			100.00000	41.03597	100.00000	40.93546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	57.51914	100.00000	57.37827				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	21.07794	100.00000	21.02632				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	38.85789	100.00000	38.76272				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	56.20086	100.00000	56.06322				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	1.63861	100.00000	1.63343				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>
ASN89I On 02/10/2018 Spot Bond			100.00000	16.72917	100.00000	16.65560			2,000,000,000,000.00		20,000,000	40,000,000
<b>Total ASN89U SPOT</b>									<b>2,000,000,000,000.00</b>		<b>20,000,000</b>	<b>40,000,000</b>
<b>Total For ASN89U</b>									<b>2,000,000,000,000.00</b>		<b>20,000,000</b>	<b>40,000,000</b>
BAR00 On 12/06/2018 Spot Bond				100.51802		100.49739				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				100.35043		100.33089				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				100.50564		100.48449				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			8.95500	102.37662	8.96500	102.32612				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.29582		100.27600				0.00	20,000,000	10,000,000
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
BAW15 On 01/02/2016 Spot Bond				101.50453		101.48452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.56692		100.54536			0.00	0	0
<b>Total BAW17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.91440		100.89229			0.00	0	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			9.75000	102.51082	9.76000	102.44454			0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	98.39572	100.00000	98.13333			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			9.85000	97.76809	9.86000	97.69608			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				102.16452		102.14190			0.00	0	0
<b>Total BAW3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			8.80500	102.20888	8.81000	102.17578			0.00	0	0
<b>Total BAW8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA01 On 31/03/2016 Spot Bond			10.86513	100.88161	10.87112	100.84991			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>
BAYA06 On 30/09/2016 Spot Bond				100.27286		100.24230			0.00	0	0
<b>Total BAYA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA07 On 31/12/2015 Spot Bond			11.04038	100.34714	11.04325	100.31656			0.00	0	0
<b>Total BAYA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2017 Spot Bond			11.77094	100.30260	11.80283	100.20877		2,354,188,000,000.00		200,000,000	200,000,000
<b>Total BAYA08 SPOT</b>								<b>2,354,188,000,000.00</b>		<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For BAYA08</b>								<b>2,354,188,000,000.00</b>		<b>200,000,000</b>	<b>200,000,000</b>
BAYA09 On 31/12/2015 Spot Bond				100.27892		100.24770			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA10 On 31/12/2015 Spot Bond				100.27892		100.24770				0.00	0	0
<b>Total BAYA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				100.27900		100.24777				0.00	0	0
<b>Total BAYA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA12 On 31/03/2016 Spot Bond			11.11513	100.23008	11.12112	100.19792				0.00	0	0
<b>Total BAYA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA13 On 31/03/2016 Spot Bond			11.06786	100.39849	11.06978	100.36795				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/06/2016 Spot Bond			11.06000	100.49709	11.06000	100.46706				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.14381	100.39003	10.15580	100.35548				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.90969		100.88159				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.29233		100.26388				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.29233		100.26388				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA20 On 30/06/2017 Spot Bond			11.82191	99.04568	11.83915	98.99828				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			11.58000	99.51119	11.58500	99.47263				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				99.78974		99.78974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.50500	98.01344	11.51000	97.97462				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				100.24289		100.21568				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	100.20542	9.28000	100.18048				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				100.25542		100.22697				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			11.43000	100.20357	11.44000	100.15441				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond				100.24836		100.22070				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				100.25424		100.22593				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				100.25424		100.22593				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				100.24553		100.21819				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				100.26052		100.23130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.03687		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>
BAYA42 On 30/09/2018 Spot Bond				100.26052		100.23130				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.24600		100.21860				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>
BAYA44 On 31/03/2017 Spot Bond				100.25248		100.22420				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				100.26062		100.23140				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>
BAYA48 On 31/03/2016 Spot Bond				100.21293		100.18922				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			13.86513	100.94856	13.87112	100.90881				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			15.12798	100.62676	15.14297	100.56912				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			14.02435	100.50973	14.04020	100.45900				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				100.33011		100.29333				0.00	300,000,000	300,000,000
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
BAYB06 On 31/12/2019 Spot Bond				100.33011		100.29333				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				100.33011		100.29333				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 30/09/2020 Spot Bond				100.34169		100.30361				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2018 Spot Bond				100.28939		100.25715				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC11 On 31/12/2016 Spot Bond			100.00000	42.70873	100.00000	42.62770				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD11 On 30/06/2035 Spot Bond			100.00000	19.10248	100.00000	19.05620				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 On 30/06/2035 Spot Bond			100.00000	17.38540	100.00000	17.34328				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	10.73173	100.00000	10.70573				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	10.73173	100.00000	10.70573				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD51 On 30/06/2035 Spot Bond			100.00000	12.97517	100.00000	12.94374				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.24276	100.00000	11.21553				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				101.57351		101.55393				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				100.03698		100.01851				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				99.88083		99.86100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	9.30986	100.00000	9.28706				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	9.30986	100.00000	9.28706				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>
BCP97U On 23/10/2015 Spot Bond			100.00000	96.30607	100.00000	96.05263				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>
BCP98U On 20/11/2015 Spot Bond			100.00000	89.68059	100.00000	89.46078				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>
BCP99U On 04/12/2015 Spot Bond			100.00000	86.69834	100.00000	86.49289				0.00	0	0
<b>Total BCP99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.13000	186.18470	2.13000	186.11144				0.00	0	0
<b>Total BD0202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			8.25000	162.83279	8.26000	162.60071				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			8.25000	163.21526	8.26000	162.98465				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.63500	95.90939	8.64500	95.81367				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			8.23000	97.78634	8.24000	97.74305				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.67191		101.65108				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				102.41541		102.39657				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				101.81400		101.79136				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				101.92327		101.89924				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				102.22885		102.20091				0.00	0	0
<b>Total BG22D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22YI On 21/07/2016 Spot Bond			100.00000	62.16408	100.00000	62.01349				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				101.52763		101.50616				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				101.55666		101.53478				0.00	20,000,000	10,000,000
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
BG32A: On 30/10/2016 Spot Bond				101.56634		101.54431				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				101.68242		101.65873				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				101.83713		101.81122				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	38.92595	100.00000	38.83165				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	38.92595	100.00000	38.83165				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				100.53428		100.51209				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				100.54400		100.52140				0.00	0	0
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			8.30500	101.22650	8.31000	101.19719				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				100.57314		100.54932				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				100.62477		100.59878				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	34.75431	100.00000	34.66919				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	34.75431	100.00000	34.66919				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				102.34780		102.32164				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			11.24000	102.87978	11.25000	102.81722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				101.73203		101.70489			0.00	60,000,000	30,000,000
<b>Total BGL03 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For BGL03</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
BGL04 On 05/02/2025 Spot Bond			11.13000	98.11579	11.14000	98.05405			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			11.25000	101.51786	11.26000	101.45047			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				100.97205		100.94507			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			11.72000	101.55950	11.73000	101.48114			0.00	0	0
<b>Total BGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2027 Spot Bond				100.98199		100.95475			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			11.25000	100.89329	11.26000	100.82568			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				105.15589		105.13493			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	90.19873	100.00000	89.99138			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				100.87104		100.85008			0.00	40,000,000	20,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
BID05 On 26/06/2019 Spot Bond				99.87211		99.85091			0.00	0	0
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.91000	102.24860	8.92000	102.19313		39,204,000,000,000.00	4,400,000,000	2,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BID06 SPOT</b>									<b>19,204,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>									<b>19,204,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
BIDC4€ On 13/10/2015 Spot Bond				99.92380		99.90478			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>
BIDC4€ On 06/11/2015 Spot Bond				99.49522		99.47719			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				100.93004		100.91122			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				101.06951		101.04781			0.00	0	8,644,600
<b>Total BLG1A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,644,600</b>
<b>Total For BLG1A6</b>									<b>0.00</b>	<b>0</b>	<b>8,644,600</b>
BLG1B On 21/11/2015 Spot Bond				100.91350		100.89464			0.00	0	0
<b>Total BLG1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.95705		100.93729			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				101.03612		101.01471			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				101.36437		101.33611			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				101.91657		101.87731			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				101.82411		101.79967			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				101.87466		101.84953			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				100.53171		100.50625			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.60074		100.57328				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				101.69181		101.66271				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				99.78974		99.77063				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				99.13149		99.11261				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				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BTC052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC054 On 14/01/2016 Spot Bond				97.64205		97.62349				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>
BTC055 On 21/10/2015 Spot Bond				99.78813		99.77047				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>
BTC056 On 19/10/2015 Spot Bond				99.82334		99.80568				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>
BTC057 On 19/01/2016 Spot Bond				101.61115		101.59241				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>
BTC058 On 14/10/2015 Spot Bond				99.91152		99.89382				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>
BTC059 On 23/10/2015 Spot Bond				99.74550		99.72732				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>
BTC060 On 25/01/2016 Spot Bond				101.40410		101.38484				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				99.54590		99.52774				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				99.30376		99.29037				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				99.13967		99.12136				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				101.05109		101.03209				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				99.18158		99.16339				0.00	0	0
<b>Total BTC066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC066 On 22/02/2016 Spot Bond				100.92406		100.90498				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				100.00000	0.00000	99.98210				0.00	0	0
<b>Total BTC068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC068 On 12/10/2015 Spot Bond				99.94630		99.92840				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				98.89018		98.87199				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				100.47112		100.45219				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>
BTC071 On 08/01/2016 Spot Bond			100.00000	80.04386	100.00000	0.00000				0.00	0	0
<b>Total BTC072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC072 On 11/01/2016 Spot Bond			100.00000	79.52070	100.00000	79.34783				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BTC073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS011 On 30/09/2016 Spot Bond			100.00000	54.69910	100.00000	54.56659				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				100.24949		100.22676				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				100.25829		100.23475				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				100.46672		100.44541				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				101.14098		101.11879				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	18.22315	100.00000	18.17901				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			9.50500	110.66479	9.51000	110.63172				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				105.62758		105.60258				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			7.85500	105.91940	7.86000	105.89440				0.00	0	0
<b>Total CBL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			15.13000	92.28825	15.14000	92.22969				0.00	0	690,000,000
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
CBL13 On 01/02/2019 Spot Bond				99.30616		99.27526				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			12.93000	98.49798	12.94000	98.43876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			8.95500	104.38816	8.96000	104.35592			0.00	0	0
<b>Total CBL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				98.30517		98.27507			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			12.93000	95.82032	12.94000	95.75900			0.00	0	690,000,000
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
CBL19 On 02/11/2015 Spot Bond				101.54010		101.51954			0.00	632,400,000	158,100,000
<b>Total CBL19 SPOT</b>									<b>0.00</b>	<b>632,400,000</b>	<b>158,100,000</b>
<b>Total For CBL19</b>									<b>0.00</b>	<b>632,400,000</b>	<b>158,100,000</b>
CBL20 On 14/12/2019 Spot Bond				94.70809		94.67777			0.00	0	0
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				101.37636		101.35513			0.00	0	0
<b>Total CBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			10.65000	95.95790	10.66000	95.89704			0.00	0	0
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL23 On 18/05/2018 Spot Bond				101.25501		101.23104			0.00	2,000,000,000	400,000,000
<b>Total CBL23 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>400,000,000</b>
<b>Total For CBL23</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>400,000,000</b>
CCT01 On 23/06/2023 Spot Bond			10.15500	116.36684	10.16500	116.27838			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			10.18500	111.85306	10.19500	111.76291		14,259,000,000,000.00		1,400,000,000	350,000,000
<b>Total CCT02 SPOT</b>								<b>14,259,000,000,000.00</b>		<b>1,400,000,000</b>	<b>350,000,000</b>
<b>Total For CCT02</b>								<b>14,259,000,000,000.00</b>		<b>1,400,000,000</b>	<b>350,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.06500	107.29166	10.07500	107.20004		5,032,500,000,000.00		500,000,000	500,000,000
<b>Total CCT03 SPOT</b>								<b>5,032,500,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For CCT03</b>								<b>5,032,500,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
CGR10 On 08/12/2016 Spot Bond				100.98792		100.95602			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			11.70500	100.51315	11.71000	100.48036				0.00	0	10,000,000
<b>Total CGR11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For CGR11</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
CGR13 On 27/06/2016 Spot Bond				102.40246		102.38013				0.00	0	0
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				105.36585		105.33862				0.00	0	0
<b>Total CGR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	113.39060	10.00000	113.36100				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				102.55072		102.52320				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.45624		100.42939				0.00	0	0
<b>Total CGR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				102.11805		102.09067				0.00	0	0
<b>Total CGR17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR18 On 04/05/2018 Spot Bond			100.00000	10.65739	100.00000	10.62411				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	18.65556	100.00000	18.60987				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	19.00916	100.00000	18.94981				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				100.22484		100.19965				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CIG04 On 30/06/2018 Spot Bond				100.23294		100.20680				0.00	0	200,000,000
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CIG05 On 30/06/2019 Spot Bond				100.24269		100.21548				0.00	0	200,000,000
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CIG06 On 28/08/2018 Spot Bond				101.07681		101.05121				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				101.16176		101.13411				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>
<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				100.42520		100.40159				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				100.68518		100.66475				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	102.71633	10.11000	102.68881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 06/07/2016 Spot Bond				100.01311		100.04021				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 23/08/2016 Spot Bond			2.76000	125.81626	2.76000	125.76461				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN191 On 24/08/2016 Spot Bond				103.22204		103.22204				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 29/08/2021 Spot Bond			3.14000	125.68952	3.14000	125.63660				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 31/08/2016 Spot Bond			8.25000	100.87478	8.25000	100.85224				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN194 On 13/09/2021 Spot Bond			2.99500	125.95783	2.97000	126.07450				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2016 Spot Bond			2.40000	125.18803	2.40000	125.13776				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN199 On 20/12/2016 Spot Bond				100.58661		100.55400				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN200 On 17/10/2016 Spot Bond			8.55000	99.78904	8.54000	99.77582				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 20/10/2016 Spot Bond				101.76832		101.74564				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN219 On 20/10/2016 Spot Bond				101.78118		101.75929				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond			8.60000	104.10098	8.59000	104.08672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			8.60000	104.10098	8.59000	104.08672				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 09/12/2016 Spot Bond			8.65000	102.90549	8.64000	102.89261				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 20/12/2016 Spot Bond				100.43489		100.41075				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.47654		100.45007				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 25/11/2020 Spot Bond			10.00000	113.39100	10.00000	113.36100				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>
CLN230 On 25/11/2020 Spot Bond			10.00000	113.39100	10.00000	113.36100				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>
CLN231 On 14/02/2017 Spot Bond				101.20602		101.18467				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
CLN239 On 24/02/2017 Spot Bond				101.04856		101.02591				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	101.14881	9.35000	101.12369				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	101.14881	9.35000	101.12369				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN255 On 26/03/2017 Spot Bond				100.86498		100.84340				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>
CLN257 On 26/03/2017 Spot Bond				100.60392		100.58191				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>
CLN258 On 26/03/2017 Spot Bond				100.93382		100.91235				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>
CLN259 On 26/03/2017 Spot Bond				100.93382		100.91235				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>
CLN260 On 26/03/2017 Spot Bond				100.93382		100.91235				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>
CLN261 On 26/03/2017 Spot Bond				100.53672		100.51446				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>
CLN262 On 26/03/2019 Spot Bond			9.36000	101.17885	9.37000	101.12424				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN263 On 30/04/2017 Spot Bond				102.12174		102.10015				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				103.45688		103.43368				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>
CLN270 On 20/06/2017 Spot Bond				100.63971		100.61807				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.63742		100.61591				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 20/06/2017 Spot Bond				100.64358		100.62124				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.99919		100.97765				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				101.15164		101.12615				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				100.81567		100.79362				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				101.41658		101.39505				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				101.59638		101.57449				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				101.23180		101.20964				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				100.43870		100.41322				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.28214		100.25644				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				101.93943		101.91623				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	113.39100	10.00000	113.36100				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>
CLN292 On 30/06/2017 Spot Bond				100.11708		100.09148				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.27917		100.25375				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.14270		100.11700				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.46250		100.43681				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.11785		100.09226				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.49617		100.47108				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.22245		100.19769				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 20/12/2017 Spot Bond				161.07549		161.07549				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				101.44338		101.41893				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				160.68816		160.68816				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		160.51971				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		160.79360				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>
CLN305 On 20/03/2018 Spot Bond				158.05808		158.05808				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>
CLN310 On 20/03/2018 Spot Bond				158.89233		158.89233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 14/11/2022 Spot Bond				101.37014		101.34531				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>
CLN313 On 14/11/2022 Spot Bond			10.96000	96.93563	10.97000	96.86125				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			11.48000	93.55385	11.49000	93.47827				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 30/06/2017 Spot Bond				100.21298		100.18927				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 20/03/2023 Spot Bond				100.45635		100.43089				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				101.34003		101.31574				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 24/07/2017 Spot Bond				101.74382		101.72076				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 30/04/2018 Spot Bond				101.73428		101.70904				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			8.80500	103.86607	8.80500	103.84176				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/12/2015 Spot Bond				100.40303		100.38055				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				101.76057		101.73728				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	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 CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.42067		100.39721				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.42782		100.40395				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.45540		100.43000				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.44465		100.41996				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2017 Spot Bond				100.60893		100.57508				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN330 On 20/06/2017 Spot Bond				83.63556		83.57729				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2018 Spot Bond				100.48340		100.45655				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 30/06/2017 Spot Bond				100.21298		100.18927				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2018 Spot Bond				140.08995		140.08995				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				101.69009		101.66652				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.52505		100.49573				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.21416		100.19033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/06/2017 Spot Bond				100.60532		100.57167				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/12/2023 Spot Bond				100.50248		100.47455				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2018 Spot Bond				100.39124		100.36952				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2023 Spot Bond				100.44209		100.41743				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/07/2017 Spot Bond				101.67423		101.65089				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 10/02/2016 Spot Bond				101.31824		101.29615				0.00	0	0
<b>Total CLN347 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN347 On 30/06/2017 Spot Bond				100.20823		100.18506				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 28/10/2018 Spot Bond				101.59030		101.56866				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>
CLN350 On 28/05/2019 Spot Bond				100.92797		100.90595				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				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>
CLN354 On 30/04/2018 Spot Bond				101.58924		101.56645				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				101.73335		101.71043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.36863		100.34808				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			10.14000	102.82869	10.15000	102.74404				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				100.41325		100.39030				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				101.72216		101.69477				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			12.28000	104.27707	12.29000	104.18997				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				101.79123		101.76271				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			12.31000	104.19217	12.32000	104.10831				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 26/07/2022 Spot Bond			10.02000	107.41150	10.02000	107.38296				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				101.79123		101.76271				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 26/07/2022 Spot Bond				101.76638		101.74206				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/03/2024 Spot Bond				100.48387		100.45687				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>
CLN37( On 20/09/2023 Spot Bond				100.40716		100.38455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.41540		100.39233				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				100.41555		100.39248				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				100.22174		100.19706				0.00	0	250,000,000
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
CLN375 On 20/03/2021 Spot Bond			9.65000	101.46198	9.66000	101.39383				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				102.90200		102.87244				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				100.44352		100.41877				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	98.20883	10.98000	98.17999				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	100.56050	11.00000	100.53093				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/03/2021 Spot Bond				100.46362		100.43785				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				101.66173		101.64070				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			12.07000	100.42348	12.08000	100.33740				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				100.49241		100.46492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				100.41528		100.39221				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				101.89432		101.86893				0.00	0	100,000,000
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN387 On 20/09/2019 Spot Bond				100.44214		100.41759				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				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>
CLN389 On 01/10/2016 Spot Bond				100.17138		100.14936				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>
CLN390 On 20/12/2015 Spot Bond				100.38396		100.36265				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>
CLN391 On 20/03/2017 Spot Bond				100.38393		100.36252				0.00	0	0
<b>Total CLN392 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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				100.40541		100.38280				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				100.78539		100.76395				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				100.43876		100.41428				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				100.55476		100.52378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.29180		101.26840				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				101.28426		101.26100				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>
CLN399 On 20/06/2020 Spot Bond				100.40541		100.38280				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				100.45540		100.43000				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				100.20507		100.18218				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				100.19874		100.17661				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				101.36437		101.33611				0.00	0	0
<b>Total CLN404 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 20/06/2016 Spot Bond				100.36001		100.33994				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				100.40780		100.38506				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				101.77113		101.75359				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				99.73200		99.70528				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN410 On 20/09/2020 Spot Bond				100.45065		100.42551				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>
CLN411 On 20/09/2020 Spot Bond				100.45303		100.42775				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>
CLN412 On 18/07/2020 Spot Bond				99.73064		99.70378				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>
CLN413 On 20/09/2020 Spot Bond				100.44590		100.42102				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>
CLN414 On 20/09/2020 Spot Bond				100.53590		100.50597				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>
CLN415 On 20/09/2020 Spot Bond				100.46965		100.44344				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>
CLN416 On 18/07/2020 Spot Bond				99.71293		99.68431				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 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>
CLN418 On 23/09/2020 Spot Bond				100.42915		100.40227				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>
CLN419 On 20/12/2020 Spot Bond				100.24667		100.21920				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	42.80655	7.01000	42.79860				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				100.24905		100.22131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond				100.22408		100.19201				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond				100.26042		100.22314				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond				100.23950		100.20522				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				100.26042		100.22314				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond				100.18448		100.15809				0.00	0	1,600,000,000
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
CLN425 On 20/12/2020 Spot Bond				100.09991	100.00000	1.16867				0.00	0	1,500,000,000
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
CLN55 On 18/04/2028 Spot Bond				173.89188		174.03873				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			8.63500	95.90939	8.64500	95.81367				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			8.25000	162.83279	8.26000	162.60071				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			8.25000	163.21526	8.26000	162.98465				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				99.78940		99.77025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLNF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF01: On 20/10/2015 Spot Bond				99.78760		99.76829				0.00	0	0
<b>Total CLNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF02: On 10/10/2016 Spot Bond				99.93373		99.91149				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF03: On 10/10/2016 Spot Bond				100.21995		100.19844				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF04: On 20/09/2016 Spot Bond				100.43971		100.41529				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF05: On 20/12/2016 Spot Bond				100.41259		100.38969				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF06: On 20/06/2017 Spot Bond				100.41798		100.39477				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF07: On 10/07/2017 Spot Bond				102.11851		102.09431				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF08: On 20/06/2017 Spot Bond				100.41018		100.38731				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF09: On 24/07/2017 Spot Bond				101.74382		101.72076				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF10: On 20/03/2018 Spot Bond				100.37484		100.35394				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF11: On 20/06/2019 Spot Bond				100.40584		100.38331				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF12: On 20/06/2019 Spot Bond				100.40341		100.38102				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLNF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/09/2019 Spot Bond				100.40578		100.38326			0.00	0	0
<b>Total CLNF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/06/2020 Spot Bond				100.41018		100.38731			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				101.09855		101.07368			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				99.86183		99.83864			0.00	0	0
<b>Total COH002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			8.73000	102.81726	8.72000	102.79983			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			8.63000	103.93965	8.63500	103.90392		14,325,800,000,000.00	1,660,000,000	843,400,000	
<b>Total COJ04 SPOT</b>								<b>14,325,800,000,000.00</b>	<b>1,660,000,000</b>	<b>843,400,000</b>	
<b>Total For COJ04</b>								<b>14,325,800,000,000.00</b>	<b>1,660,000,000</b>	<b>843,400,000</b>	
COJ05 On 05/06/2023 Spot Bond			9.55000	118.36127	9.56000	118.27271			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			7.94000	104.02711	7.93000	104.00652			0.00	0	0
<b>Total COJ06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			9.86000	104.27526	9.87000	104.20524			0.00	0	0
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			9.92000	104.85432	9.93000	104.76876			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			10.29000	94.09022	10.30000	94.01515			0.00	0	0
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			10.98000	94.92966	10.99000	94.83742		15,372,000,000,000.00	1,400,000,000	350,000,000	

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 COT02 SPOT</b>									<b>15,372,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>
<b>Total For COT02</b>									<b>15,372,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.98000	92.96490	10.99000	92.87529			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.93462		100.91243			0.00	0	10,000,000
<b>Total CPL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For CPL003</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
CPL011 On 12/12/2019 Spot Bond			100.00000	10.53441	100.00000	10.50862			0.00	0	0
<b>Total CPL011U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL011U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.95894		100.93778			0.00	20,000,000	10,000,000
<b>Total CPL021 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For CPL021</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
CPL022 On 23/09/2019 Spot Bond				100.34982		100.32795			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				100.92557		100.90380			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				103.31981		103.30016			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>
CPL021 On 12/03/2020 Spot Bond			100.00000	10.58663	100.00000	10.56071			0.00	0	0
<b>Total CPL021U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL031 On 12/12/2018 Spot Bond			100.00000	13.78292	100.00000	13.74916			0.00	0	0
<b>Total CPL031U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL031U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL041 On 26/08/2016 Spot Bond			100.00000	58.98001	100.00000	58.72065			0.00	0	0
<b>Total CPL041U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL041U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.62500	98.74422	11.63500	98.64828			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>
DEN381 On 10/06/2018 Spot Bond			100.00000	17.00118	100.00000	16.95955			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN39I On 10/06/2018 Spot Bond			100.00000	9.22302	100.00000	9.20043				0.00	0	0
<b>Total DEN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40I On 10/06/2018 Spot Bond			100.00000	17.69606	100.00000	17.65272				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				101.44602		101.42673				0.00	0	0
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			7.83000	98.44348	7.83500	98.41381				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 20/11/2015 Spot Bond				100.97724		100.95747				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				100.89790		100.87811				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				100.71977		100.69989				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	94.59932	100.00000	94.35922				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				100.64892		100.62734				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				99.99989		99.97844				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				101.42326		101.40185				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				101.25137		101.23151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				101.32149		101.30022			0.00	0	0
<b>Total DLTC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/09/2018 Spot Bond				100.52410		100.49484			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				102.75793		102.72202			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				100.45778		100.43223			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				55.68698		55.63992			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			9.39000	101.20378	9.40000	101.13548			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			7.45000	109.66118	7.44000	109.64616			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			9.15000	102.64688	9.16000	102.58656		477,630,000,000.00		52,200,000	1,414,600,000
<b>Total DV22 SPOT</b>								<b>477,630,000,000.00</b>		<b>52,200,000</b>	<b>1,414,600,000</b>
<b>Total For DV22</b>								<b>477,630,000,000.00</b>		<b>52,200,000</b>	<b>1,414,600,000</b>
DV23 On 27/02/2023 Spot Bond			9.67000	102.86068	9.68000	102.78178		515,411,000,000.00		53,300,000	1,052,500,000
<b>Total DV23 SPOT</b>								<b>515,411,000,000.00</b>		<b>53,300,000</b>	<b>1,052,500,000</b>
<b>Total For DV23</b>								<b>515,411,000,000.00</b>		<b>53,300,000</b>	<b>1,052,500,000</b>
DV24 On 18/02/2024 Spot Bond			9.55000	102.14022	9.56000	102.05733		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			9.63000	104.89441	9.63500	104.82954		0.00		0	50,000,000
<b>Total DV29 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>50,000,000</b>
<b>Total For DV29</b>								<b>0.00</b>		<b>0</b>	<b>50,000,000</b>
DVC00 On 20/11/2015 Spot Bond				100.97319		100.95351			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.56330		100.54322			0.00	0	0
<b>Total DVC011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01 On 26/01/2016 Spot Bond				101.42223		101.40271			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				100.27404		100.25442			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				100.85684		100.83760			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				100.86532		100.84588			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				100.39843		100.37939			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				100.40299		100.38373			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				101.07721		101.05793			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.07712		100.05677			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				99.73963		99.71855			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			8.26000	122.96575	8.27000	122.89469		39,648,000,000,000.00	4,800,000,000	2,400,000,000	
<b>Total E170 SPOT</b>								<b>39,648,000,000,000.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>	
<b>Total For E170</b>								<b>39,648,000,000,000.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>	
ECN20 On 14/03/2020 Spot Bond			9.30000	101.89768	9.31000	101.83629		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.45000	102.07796	9.46000	102.00424				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			9.67000	102.25910	9.68000	102.17521				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	99.94246	3.01000	99.90068				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				96.65777		96.55435				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	99.47053	2.54000	99.26504				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			2.30500	125.57353	2.30500	125.52351				0.00	0	6,000,000
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
EL29 On 19/11/2029 Spot Bond			2.30500	112.79817	2.30500	112.75326				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			2.22500	113.56183	2.22500	113.51684				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	104.48470	2.36000	104.44291				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	99.96174	2.52000	99.76124				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.70000	105.30485	9.71000	105.23927				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			9.60000	105.45877	9.61000	105.38885				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			10.03000	104.41315	10.04000	104.32874				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			10.26500	99.04479	10.27000	98.94308				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			10.40500	100.92571	10.41000	100.87419				0.00	0	4,079,999,600
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,079,999,600</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>4,079,999,600</b>
EMM06 On 23/06/2025 Spot Bond			10.13000	103.43024	10.14000	103.36632				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				100.89774		100.87613				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				100.52947		100.50838				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				101.40238		101.38074				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				101.35005		101.32924				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				101.09391		101.07265				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				101.11605		101.09407				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPF01L On 01/09/2018 Spot Bond			100.00000	10.39884	100.00000	10.35261				0.00	0	0
<b>Total EPF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF02L On 01/09/2019 Spot Bond			100.00000	4.62171	100.00000	4.60116				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>
EPFC1L On 05/11/2015 Spot Bond				101.28098		101.26070				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>
EPFC1L On 23/02/2016 Spot Bond				100.95410		100.93354				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>
EPFC1L On 23/02/2016 Spot Bond				100.87981		100.86048				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>
EPFC1L On 22/08/2016 Spot Bond				100.92933		100.90890				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				97.94064		97.91012				0.00	0	50,000,000
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
EQS06 On 09/04/2018 Spot Bond				98.94706		98.92362				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			10.21000	96.64358	10.22000	96.59615				0.00	0	20,000,000
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
EQS08L On 04/10/2018 Spot Bond				97.28132		97.20489				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				99.04961		99.02139				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>
EQS10L On 22/03/2016 Spot Bond			100.00000	73.76261	100.00000	73.47560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				101.19241		101.17010				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				101.26428		101.24060				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 ERS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 25/11/2020 Spot Bond			10.00000	113.39100	10.00000	113.36100				0.00	0	0
<b>Total ERS12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				101.12235		101.10090				0.00	0	0
<b>Total ERS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				101.07092		101.05046				0.00	0	0
<b>Total ERS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				101.10664		101.08549				0.00	0	0
<b>Total ERS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				101.09184		101.07146				0.00	200,000,000	350,000,000
<b>Total ERS18 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>350,000,000</b>
<b>Total For ERS18</b>										<b>0.00</b>	<b>200,000,000</b>	<b>350,000,000</b>
ERSA1 On 17/11/2025 Spot Bond				101.07744		101.05733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				101.14222		101.12087			0.00	0	0
<b>Total ERSA20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond				101.19105		101.16877			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Spot Bond			8.03000	107.08578	8.04000	107.03984		440,251,839,687,000.00	54,825,882,900	16,283,167,100	
<b>Total ES18 SPOT</b>								<b>10,251,839,687,000.00</b>	<b>54,825,882,900</b>	<b>16,283,167,100</b>	
<b>Total For ES18</b>								<b>10,251,839,687,000.00</b>	<b>54,825,882,900</b>	<b>16,283,167,100</b>	
ES23 On 25/01/2023 Spot Bond			8.80500	108.37156	8.81500	108.29103		262,192,564,852,500.00	29,777,690,500	7,664,210,600	
<b>Total ES23 SPOT</b>								<b>2,192,564,852,500.00</b>	<b>29,777,690,500</b>	<b>7,664,210,600</b>	
<b>Total For ES23</b>								<b>2,192,564,852,500.00</b>	<b>29,777,690,500</b>	<b>7,664,210,600</b>	
ES26 On 02/04/2026 Spot Bond			9.09000	91.87872	9.10000	91.79345		314,010,751,239,000.00	34,544,637,100	15,024,103,000	
<b>Total ES26 SPOT</b>								<b>14,010,751,239,000.00</b>	<b>34,544,637,100</b>	<b>15,024,103,000</b>	
<b>Total For ES26</b>								<b>14,010,751,239,000.00</b>	<b>34,544,637,100</b>	<b>15,024,103,000</b>	
ES33 On 15/09/2033 Spot Bond			9.73000	81.73629	9.74000	81.64306		440,828,029,781,000.00	148,080,989,700	73,776,669,200	
<b>Total ES33 SPOT</b>								<b>10,828,029,781,000.00</b>	<b>148,080,989,700</b>	<b>73,776,669,200</b>	
<b>Total For ES33</b>								<b>10,828,029,781,000.00</b>	<b>148,080,989,700</b>	<b>73,776,669,200</b>	
ES42 On 25/04/2042 Spot Bond			9.78000	91.82022	9.79000	91.71188		198,088,145,448,000.00	20,254,411,600	70,224,385,100	
<b>Total ES42 SPOT</b>								<b>18,088,145,448,000.00</b>	<b>20,254,411,600</b>	<b>70,224,385,100</b>	
<b>Total For ES42</b>								<b>18,088,145,448,000.00</b>	<b>20,254,411,600</b>	<b>70,224,385,100</b>	
EXX01 On 19/05/2017 Spot Bond				100.16201		100.13867		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				98.30713		98.28380		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				99.79834		99.77787		0.00	19,800,000,000	9,900,000,000	
<b>Total FIFB02 SPOT</b>								<b>0.00</b>	<b>19,800,000,000</b>	<b>9,900,000,000</b>	
<b>Total For FIFB02</b>								<b>0.00</b>	<b>19,800,000,000</b>	<b>9,900,000,000</b>	
FIFB03 On 26/06/2016 Spot Bond				100.24202		100.21996		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				101.08301		101.06104		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.98713		100.96720				0.00	0	0
<b>Total FIFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC15 On 02/12/2015 Spot Bond				100.74765		100.72756				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				103.55773		103.53818				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				102.35816		102.33834				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				100.60978		100.59055				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				101.12075		101.10118				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				100.89057		100.87099				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				100.92190		100.90164				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>
FIFC24 On 11/04/2016 Spot Bond			100.00000	50.00000	100.00000	100.00000				0.00	0	0
<b>Total FIFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC25 On 07/10/2016 Spot Bond			100.00000	44.44444	100.00000	100.00000				0.00	0	0
<b>Total FIFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.13547	100.00000	0.13505				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	0.13547	100.00000	0.13505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	12.16333	100.00000	12.13386				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	11.83934	100.00000	11.81066				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.52121		100.49956				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				99.74072		99.71607				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.57943		100.55534				0.00	0	0
<b>Total FR2A4C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.61820		100.59248				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			9.53000	99.74676	9.54000	99.69480				0.00	0	30,000,000
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
FRB08 On 10/06/2016 Spot Bond				100.56463		100.54521				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				100.56456		100.54514				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				101.69274		101.67011				0.00	40,000,000	20,000,000
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
FRB11 On 11/12/2022 Spot Bond				102.47690		102.45317				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				100.72149		100.69790				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.88869		100.86475			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			10.35000	102.02922	10.36000	101.95948			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				100.86505		100.83804			0.00	60,000,000	230,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>230,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>60,000,000</b>	<b>230,000,000</b>
FRB16 On 08/07/2025 Spot Bond				100.02499		99.99976			0.00	60,000,000	1,130,000,000
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>1,130,000,000</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>60,000,000</b>	<b>1,130,000,000</b>
FRB17 On 08/01/2027 Spot Bond				100.02491		99.99928			0.00	0	1,700,000,000
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			10.38000	107.88675	10.39000	107.82950			0.00	0	10,000,000
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBC2 On 21/12/2018 Spot Bond				101.55603		101.53071			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			2.29500	136.07908	2.27000	136.22066		45,900,000,000.00		20,000,000	10,000,000
<b>Total FRBI22 SPOT</b>								<b>45,900,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRBI22</b>								<b>45,900,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			2.26000	282.47816	2.26000	282.36591		180,800,000,000.00		80,000,000	50,000,000
<b>Total FRBI23 SPOT</b>								<b>180,800,000,000.00</b>		<b>80,000,000</b>	<b>50,000,000</b>
<b>Total For FRBI23</b>								<b>180,800,000,000.00</b>		<b>80,000,000</b>	<b>50,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.46500	114.88787	2.46500	114.84162		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			3.13500	154.63591	3.13500	154.57082		125,400,000,000.00		40,000,000	20,000,000
<b>Total FRBI28 SPOT</b>								<b>125,400,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For FRBI28</b>								<b>125,400,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			3.27000	196.88122	3.27000	196.79764		65,400,000,000.00		20,000,000	10,000,000



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 FRBI33 SPOT</b>									<b>65,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRBI33</b>									<b>65,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
FRBZ01 On 30/11/2020 Spot Bond			7.52500	68.32610	7.52600	68.30888			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			9.37800	43.55517	9.37800	43.54473			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	42.18162	9.62000	42.17133			0.00	0	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04U On 15/03/2017 Spot Bond			100.00000	32.97371	100.00000	32.82712			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>
FRC107 On 03/06/2021 Spot Bond				101.02206		100.99333			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>
FRC109 On 20/06/2017 Spot Bond				100.48824		100.46112			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>
FRC112 On 20/06/2017 Spot Bond				100.42525		100.40165			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>
FRC113 On 20/06/2017 Spot Bond				100.46500		100.43918			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>
FRC115 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>
FRC116 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>
FRC118 On 20/06/2017 Spot Bond				100.45065		100.42551			0.00	0	0
<b>Total FRC118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC12(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>
FRC12(On 20/06/2017 Spot Bond				100.43020		100.40620				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>
FRC12(On 20/06/2017 Spot Bond				100.50033		100.47254				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/06/2017 Spot Bond				100.44352		100.41877				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				100.47059		100.44434				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.57596		100.54378				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.55948		100.52823				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	29.04854	100.09221	28.97734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC143 On 20/09/2017 Spot Bond				100.40398		100.38145				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC144 On 20/09/2017 Spot Bond				100.95003		100.95003				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>
FRC145 On 20/09/2017 Spot Bond				100.45520		100.42992				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC150 On 20/09/2017 Spot Bond			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>
FRC151 On 20/12/2017 Spot Bond				100.46008		100.43453				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC152 On 20/12/2017 Spot Bond				100.42180		100.39839				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC153 On 20/12/2017 Spot Bond				100.42210		100.39855				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC154 On 20/12/2017 Spot Bond				100.54770		100.51711				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC155 On 20/12/2017 Spot Bond				100.41495		100.39181				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC161 On 14/12/2018 Spot Bond			13.22500	66.10513	13.22500	66.08151				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC162 On 20/03/2018 Spot Bond				100.39205		100.37019				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC163 On 20/03/2018 Spot Bond				100.39253		100.37064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC166: On 20/03/2018 Spot Bond				100.58022		100.54798				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC167: On 20/06/2018 Spot Bond				100.40971		100.38685				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC168: On 31/01/2025 Spot Bond			3.69500	103.69634	3.69500	103.65118				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC169: On 20/06/2018 Spot Bond				100.42686		100.40305				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC170: On 20/06/2018 Spot Bond				100.42686		100.40305				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC171: On 21/02/2018 Spot Bond				101.16766		101.14352				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC172: On 30/06/2017 Spot Bond				100.21298		100.18927				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>
FRC173: On 20/06/2018 Spot Bond				98.40886		98.38549				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC174: On 20/09/2018 Spot Bond				100.40303		100.38055				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC176: On 20/09/2018 Spot Bond				100.39396		100.37199				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC177: On 06/08/2023 Spot Bond				101.70489		101.67777				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178: On 20/09/2020 Spot Bond				100.45872		100.43314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.28659		101.26448				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				101.68761		101.66078				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				101.88901		101.86298				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18(On 20/12/2018 Spot Bond				100.52410		100.49484				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				100.53840		100.50848				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				100.38966		100.36793				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				100.42210		100.39855				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				100.42210		100.39855				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				100.51931		100.49862				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19(On 02/04/2017 Spot Bond				100.14936		100.12748				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19(On 02/04/2019 Spot Bond				100.15732		100.13432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.15003		100.13174				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	113.39100	10.00000	113.36100				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				100.01896		99.99997				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.44494		100.42012				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				99.99986		99.98074				0.00	20,000,000	10,000,000
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
FRC19: On 09/04/2016 Spot Bond				100.13306		100.11472				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				99.94267		99.92344				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				99.94251		99.92322				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				101.88138		101.85912				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				101.70914		101.68896				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				101.88138		101.85912				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				101.70225		101.68215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC203 On 06/05/2017 Spot Bond				101.49811		101.47495				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC204 On 06/05/2017 Spot Bond			8.75000	101.51672	8.75000	101.49284				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 20/06/2019 Spot Bond				102.33133		102.30826				0.00	0	50,000,000
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRC206 On 20/09/2021 Spot Bond			100.00000	10.10451	100.00000	10.07976				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>
FRC207 On 20/09/2021 Spot Bond			100.00000	9.28171	100.00000	9.25898				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208 On 07/10/2020 Spot Bond				95.37550		95.34850				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>
FRC209 On 20/12/2019 Spot Bond			100.00000	11.37948	100.00000	11.35161				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.43639		100.41204				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210 On 29/10/2017 Spot Bond			100.00000	32.66709	100.00000	32.58795				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>
FRC211 On 07/05/2020 Spot Bond				101.43236		101.40985				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212 On 04/06/2021 Spot Bond			100.00000	9.79609	100.00000	9.77210				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC213 On 07/11/2017 Spot Bond			100.00000	23.53596	100.00000	23.47894				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond				101.43232		101.40981			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	23.50570	100.00000	23.44875			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				101.42889		101.40643			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				101.35860		101.33728			0.00	0	0
<b>Total FRC218 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond				101.50962		101.48648			0.00	20,000,000	10,000,000
<b>Total FRC219 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRC219</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
FRC22: On 04/11/2017 Spot Bond				101.41964		101.39789			0.00	0	0
<b>Total FRC220 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			3.10500	129.90777	3.08000	130.03888			0.00	0	0
<b>Total FRC221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				101.24760		101.22672			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>
FRC22: On 10/11/2016 Spot Bond				101.23155		101.21095			0.00	0	0
<b>Total FRC223 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				101.23155		101.21095			0.00	0	0
<b>Total FRC224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond				101.14596		101.12321			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/09/2016 Spot Bond				100.60448		100.58367			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22( On 16/09/2016 Spot Bond				100.48106		100.46017			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>
FRC22( On 30/03/2017 Spot Bond				100.23780		100.21128			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>
FRC23( On 20/06/2020 Spot Bond				100.44352		100.41877			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>
FRC23( On 25/06/2018 Spot Bond				100.29816		100.27681			0.00	0	0
<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				101.74089		101.71986			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			3.96500	123.54982	3.94000	123.67005			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				100.69372		100.66981			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				101.70991		101.68661			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			3.63500	126.04286	3.61000	126.16750			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				100.46198		100.43632			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			3.68500	125.68508	3.66000	125.80913			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			3.66500	125.82804	3.64000	125.95233			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	132.02211	2.96000	131.96721			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	143.23827	3.03000	143.17834			0.00	0	0
<b>Total FRC74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				101.91292		101.88679			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				100.40580		100.38327			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				100.45912		100.43362			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				100.53067		100.50118			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				100.51232		100.48385			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				100.43305		100.40890			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				100.43258		100.40845			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				100.50241		100.48240			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD01: On 31/10/2020 Spot Bond				100.91024		100.88058				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>
FRD011 On 22/12/2018 Spot Bond			100.00000	12.65296	100.00000	12.62198				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>
FRD021 On 01/06/2016 Spot Bond			100.00000	56.20020	100.00000	56.06256				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>
FRD091 On 26/06/2017 Spot Bond			100.00000	27.50314	100.00000	27.43578				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD111 On 08/11/2016 Spot Bond			100.00000	38.40988	100.00000	38.28996				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>
FRD131 On 31/12/2019 Spot Bond			100.00000	11.35193	100.00000	11.32442				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				102.18049		102.16023				0.00	1,000,000,000	2,000,000,000
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,000,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.84590		100.77343				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				102.02081		102.00022				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				99.87224		99.79914				0.00	500,000,000	500,000,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				98.68994		98.66957				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				98.63159		98.61090				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond				101.79835		101.77540			0.00	6,500,000,000	6,500,000,000
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>6,500,000,000</b>	<b>6,500,000,000</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>6,500,000,000</b>	<b>6,500,000,000</b>
FRS100 On 15/01/2024 Spot Bond			2.28800	102.80647	2.28800	102.76556			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			2.63000	111.92672	2.64000	111.68924			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 21/01/2017 Spot Bond				101.61269		101.59260			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	102.19581	10.38000	102.16735			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond			10.38000	102.19581	10.38000	102.16735			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS105 On 10/11/2015 Spot Bond				60.32200		60.32200			0.00	0	0
<b>Total FRS105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS107 On 30/01/2016 Spot Bond				101.82388		101.79773			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>
FRS108 On 31/01/2038 Spot Bond			2.77000	109.27486	2.78000	109.04351			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			2.71000	212.28882	2.71000	212.20190			0.00	0	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			2.74000	109.83670	2.75000	109.60405			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>
FRS112 On 07/12/2033 Spot Bond			2.74000	211.42655	2.74000	211.33981			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				101.94188		101.91436			0.00	0	0
<b>Total FRS113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			2.55000	114.07227	2.55000	114.02609			0.00	0	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/03/2038 Spot Bond			2.83000	108.16154	2.84000	107.93277			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>
FRS117 On 05/05/2016 Spot Bond				49.21000		48.05300			0.00	0	0
<b>Total FRS117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			2.93500	106.24599	2.94500	106.02163			0.00	0	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			2.86000	208.02019	2.86000	207.93417			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			2.91000	206.62084	2.91000	206.53512			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			2.48000	100.45511	2.48000	100.41464			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>
FRS123 On 07/12/2033 Spot Bond			2.94000	205.78679	2.94000	205.70125			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>
FRS124 On 31/01/2038 Spot Bond			3.21000	101.42029	3.22000	101.20707			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>
FRS126 On 31/03/2028 Spot Bond			3.17500	153.98799	3.17500	153.92301			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>
FRS127 On 31/01/2038 Spot Bond			3.66000	94.08588	3.67000	93.88956			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			3.16500	154.14968	3.16500	154.08466			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>
FRS130 On 11/11/2015 Spot Bond				102.81315		102.79452			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>
FRS131 On 31/03/2028 Spot Bond			3.22500	153.18247	3.22500	153.11762			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>
FRS132 On 07/12/2033 Spot Bond			3.45000	192.35682	3.45000	192.27646			0.00	0	0
<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>
FRS133 On 24/03/2020 Spot Bond				80.93210		80.93210			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>
FRS134 On 31/01/2038 Spot Bond			3.59000	95.18311	3.60000	94.98425			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>
FRS135 On 31/01/2038 Spot Bond			3.56000	95.65815	3.57000	95.45820			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>
FRS136 On 31/01/2038 Spot Bond			3.37000	98.73507	3.38000	98.52803			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>
FRS137 On 31/03/2028 Spot Bond			3.03500	156.26953	3.03500	156.20416			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>
FRS138 On 07/12/2033 Spot Bond			3.22000	198.19944	3.22000	198.11556			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>
FRS139 On 08/08/2016 Spot Bond				101.11212		101.09304			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>
FRS140 On 19/09/2016 Spot Bond				98.70058		98.68160			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14 On 03/10/2016 Spot Bond				105.87036		105.86573			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>
FRS36 On 07/12/2023 Spot Bond			2.38000	280.22298	2.38000	280.11072			0.00	0	0
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.27000	282.28940	2.27000	282.17714			0.00	0	0
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			2.99000	269.08879	2.99000	268.97656			0.00	0	0
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			2.76500	132.45844	2.74000	132.59386			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				101.63208		101.61021			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			2.29500	131.91823	2.27000	132.05549			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				101.83211		101.80964			0.00	0	0
<b>Total FRS56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.04122		100.02059			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				101.47354		101.45096			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	108.73103	2.62000	108.47200			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	30.02586	104.97509	29.94906			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	33.47907	101.07593	33.39629			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	27.15445	100.44759	27.08768			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	31.97820	100.76967	31.89935			0.00	0	0
<b>Total FRS76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			2.23000	119.48749	2.23000	119.44011			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			2.41000	115.41909	2.41000	115.37280			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				98.98467		98.98357			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			2.44000	115.12899	2.44000	115.08272			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				101.03134		101.00683			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	352.91752	2.47000	352.77527			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				101.28628		101.26475			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS96 On 24/08/2018 Spot Bond				100.96321		100.94093			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			7.24000	101.19405	7.23000	101.18324			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			7.89500	101.61687	7.90000	101.58638			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.20000	104.98991	8.21000	110.18690		23,288,000,000,000.00	2,840,000,000	710,000,000	
<b>Total FRX18 SPOT</b>								<b>23,288,000,000,000.00</b>	<b>2,840,000,000</b>	<b>710,000,000</b>	
<b>Total For FRX18</b>								<b>23,288,000,000,000.00</b>	<b>2,840,000,000</b>	<b>710,000,000</b>	
FRX19 On 15/11/2019 Spot Bond			8.78000	104.32362	8.79000	104.26525		175,600,000,000.00	20,000,000	780,000,000	
<b>Total FRX19 SPOT</b>								<b>175,600,000,000.00</b>	<b>20,000,000</b>	<b>780,000,000</b>	
<b>Total For FRX19</b>								<b>175,600,000,000.00</b>	<b>20,000,000</b>	<b>780,000,000</b>	
FRX20 On 01/10/2020 Spot Bond			9.09000	98.84969	9.10000	98.78667		0.00	0	0	
<b>Total FRX20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX20</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			9.89000	89.78124	9.90000	89.70941		197,800,000,000.00	20,000,000	10,000,000	
<b>Total FRX23 SPOT</b>								<b>197,800,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For FRX23</b>								<b>197,800,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			10.02000	107.83746	10.03000	107.74786		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			10.43000	94.20654	10.44000	94.11862		625,800,000,000.00	60,000,000	530,000,000	
<b>Total FRX26 SPOT</b>								<b>625,800,000,000.00</b>	<b>60,000,000</b>	<b>530,000,000</b>	
<b>Total For FRX26</b>								<b>625,800,000,000.00</b>	<b>60,000,000</b>	<b>530,000,000</b>	
FRX30 On 31/01/2030 Spot Bond			10.71500	94.84100	10.72500	94.74551		87,648,700,000,000.00	8,180,000,000	2,160,000,000	
<b>Total FRX30 SPOT</b>								<b>87,648,700,000,000.00</b>	<b>8,180,000,000</b>	<b>2,160,000,000</b>	
<b>Total For FRX30</b>								<b>87,648,700,000,000.00</b>	<b>8,180,000,000</b>	<b>2,160,000,000</b>	
FRX31 On 21/02/2031 Spot Bond			10.83000	91.38842	10.83500	91.32798		649,800,000,000.00	60,000,000	30,000,000	
<b>Total FRX31 SPOT</b>								<b>649,800,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
<b>Total For FRX31</b>								<b>649,800,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</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
FRX45 On 14/04/2045 Spot Bond			10.28000	78.86541	10.29000	82.76230			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				100.36454		100.34432			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				100.36941		100.34891			0.00	0	0
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.38151		100.36034			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.40093		100.37867			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				100.41548		100.39241			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				100.47844		100.45186			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				101.00749		100.98754			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				100.88038		100.86017			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				101.04414		101.02344			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				101.08483		101.06332			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				101.11874		101.09653			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2D1 On 20/08/2038 Spot Bond				101.26778		101.24256			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	2.54213	100.00000	2.53597			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	0.42650	100.00000	0.42547			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
<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	14.06189	100.00000	14.02746			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	2.35919	100.00000	2.35342			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	0.39581	100.00000	0.39484			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				99.87923		99.85891			0.00	0	0
<b>Total GBL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			9.30500	100.19689	9.31000	100.16509			0.00	0	50,000,000
<b>Total GFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For GFC04</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
GH31A On 25/02/2042 Spot Bond				100.91474		100.89419			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				100.94497		100.92373			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				100.95705		100.93554			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				101.03553		101.01224			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				101.13194		101.10646			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				101.19209		101.16524			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT34 On 11/11/2015 Spot Bond				101.08140		101.06307			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	10.37458	100.00000	10.34917			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	21.42545	100.00000	21.37297			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	13.78080	100.00000	13.74705			0.00	0	0
<b>Total GRB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	9.53555	100.00000	9.50578			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				101.52492		101.50398			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				101.58330		101.56155			0.00	0	0
<b>Total GRH1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				101.65575		101.63298			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				101.75633		101.73215			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT02 On 13/05/2016 Spot Bond				101.45679		101.43707				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				99.88044		99.86032				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				101.06002		101.03986				0.00	45,000,000	15,000,000
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>45,000,000</b>	<b>15,000,000</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>45,000,000</b>	<b>15,000,000</b>
GRT06 On 11/12/2017 Spot Bond				100.60574		100.58414				0.00	0	0
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				101.10946		101.08694				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				100.30306		100.28145				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.59763		100.57515				0.00	280,000,000	140,000,000
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
HCH01 On 25/10/2016 Spot Bond				101.77743		101.75124				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	10.88364	100.00000	10.85728				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				100.54292		100.52128				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				101.43284		101.41134				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond				101.24573		101.22395			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				101.94212		101.92397			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				101.15644		101.13808			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
<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	12.38518	100.00000	12.33011			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	12.38518	100.00000	12.33011			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	13.13836	100.00000	13.07995			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	13.13836	100.00000	13.07995			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	14.11357	100.00000	14.05151			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	14.10674	100.00000	14.04403			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	15.29031	100.00000	15.22233			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
<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>
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				99.78976		99.76843			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				99.86024		99.83678			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				101.34147		101.31898			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	113.39100	10.00000	113.36100			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF05 On 17/02/2017 Spot Bond			9.18500	102.28168	9.19000	102.25042			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				101.25425		101.22931			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				101.17978		101.15634			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			8.45000	106.88301	8.46000	106.81887		27,966,807,830,000.00	3,309,681,400	2,157,651,700	
<b>Total HWAY20 SPOT</b>								<b>27,966,807,830,000.00</b>	<b>3,309,681,400</b>	<b>2,157,651,700</b>	
<b>Total For HWAY20</b>								<b>27,966,807,830,000.00</b>	<b>3,309,681,400</b>	<b>2,157,651,700</b>	
HWAY2 On 07/12/2023 Spot Bond			2.15000	284.56460	2.15000	284.45236			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	291.20711	2.13000	291.09239			0.00	0	0
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			9.73000	97.62654	9.74000	97.51854		16,930,200,000,000.00	1,740,000,000	1,470,000,000	
<b>Total HWAY34 SPOT</b>								<b>16,930,200,000,000.00</b>	<b>1,740,000,000</b>	<b>1,470,000,000</b>	
<b>Total For HWAY34</b>								<b>16,930,200,000,000.00</b>	<b>1,740,000,000</b>	<b>1,470,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			9.75000	97.38336	9.76000	97.27419			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	52.34250	100.00000	52.21431			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	100.00000	100.00000	99.72677			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	54.22170	100.00000	44.50768			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	36.99290	100.00000	36.90329			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWY02 On 25/11/2020 Spot Bond			10.00000	113.39100	10.00000	113.36100			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			1.80000	121.49898	1.80000	121.45225		113,780,656,440,000.00	63,211,475,800	42,175,247,500	
<b>Total I2025 SPOT</b>								<b>13,780,656,440,000.00</b>	<b>63,211,475,800</b>	<b>42,175,247,500</b>	
<b>Total For I2025</b>								<b>13,780,656,440,000.00</b>	<b>63,211,475,800</b>	<b>42,175,247,500</b>	
I2033 On 28/02/2033 Spot Bond			1.90000	101.29020	1.90000	101.25088		383,086,740,000.00	201,624,600	13,253,754,800	
<b>Total I2033 SPOT</b>								<b>383,086,740,000.00</b>	<b>201,624,600</b>	<b>13,253,754,800</b>	
<b>Total For I2033</b>								<b>383,086,740,000.00</b>	<b>201,624,600</b>	<b>13,253,754,800</b>	
I2038 On 31/01/2038 Spot Bond			2.01000	124.63835	2.02000	124.37148		48,916,578,864,000.00	24,336,606,400	161,395,587,100	
<b>Total I2038 SPOT</b>								<b>18,916,578,864,000.00</b>	<b>24,336,606,400</b>	<b>161,395,587,100</b>	
<b>Total For I2038</b>								<b>18,916,578,864,000.00</b>	<b>24,336,606,400</b>	<b>161,395,587,100</b>	
I2046 On 31/03/2046 Spot Bond			2.04000	123.90988	2.05000	123.59209		41,964,495,240,000.00	20,570,831,000	104,482,925,000	
<b>Total I2046 SPOT</b>								<b>11,964,495,240,000.00</b>	<b>20,570,831,000</b>	<b>104,482,925,000</b>	
<b>Total For I2046</b>								<b>11,964,495,240,000.00</b>	<b>20,570,831,000</b>	<b>104,482,925,000</b>	
I2050 On 31/12/2050 Spot Bond			2.10000	131.51816	2.10000	131.46651		9,460,717,140,000.00	4,505,103,400	64,427,335,000	
<b>Total I2050 SPOT</b>								<b>9,460,717,140,000.00</b>	<b>4,505,103,400</b>	<b>64,427,335,000</b>	
<b>Total For I2050</b>								<b>9,460,717,140,000.00</b>	<b>4,505,103,400</b>	<b>64,427,335,000</b>	
IBL21 On 15/03/2016 Spot Bond			8.15000	101.18525	8.14000	101.16768		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			8.05500	104.84832	8.06000	104.81442		0.00	0	0	
<b>Total IBL22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL22</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL28 On 18/08/2016 Spot Bond			7.97000	101.39657	7.96000	101.38324		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				101.42324		101.40183		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	133.99105	1.80000	133.93950		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			2.36500	135.53276	2.34000	135.67339		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38 On 02/04/2017 Spot Bond				100.63519		100.61424			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			8.17500	101.46544	8.18000	101.43209			0.00	0	100,000,000
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IBL42 On 15/06/2017 Spot Bond				100.86517		100.84400			0.00	100,000,000	50,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
IBL43 On 15/11/2015 Spot Bond				101.14167		101.12293			0.00	0	0
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	113.39100	10.00000	113.36100			0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			8.86000	100.03236	8.87000	99.98169			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			9.38000	94.32369	9.39000	94.26724			0.00	0	2,440,000,000
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,440,000,000</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>2,440,000,000</b>
IBL48 On 19/03/2016 Spot Bond				100.38898		100.36875			0.00	0	0
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			8.70500	97.13864	8.71000	97.10529			0.00	0	400,000,000
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
IBL50 On 02/08/2020 Spot Bond			9.32000	100.81924	9.33000	100.75636			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				101.34210		101.32179			0.00	20,000,000	10,000,000
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IBL52</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
IBL53 On 31/07/2018 Spot Bond				100.57077		100.54957			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL54 On 31/07/2016 Spot Bond			7.59500	101.09709	7.58500	101.08436			151,900,000,000.00	20,000,000	10,000,000
<b>Total IBL54 SPOT</b>									<b>151,900,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IBL54</b>									<b>151,900,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
IBL55 On 31/07/2018 Spot Bond			8.64000	100.22487	8.65000	100.17751			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				101.58206		101.55930			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				101.13444		101.11478			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			7.82500	102.17351	7.83000	102.14588			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			8.60000	103.05267	8.61000	103.00012			0.00	0	0
<b>Total IBL59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			9.77000	104.17902	9.78000	104.09478			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				100.18489		100.16415			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				101.54017		101.52044			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				101.37697		101.35669			0.00	20,000,000	10,000,000
<b>Total IBL63 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IBL63</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
IBL64 On 29/07/2019 Spot Bond				101.49025		101.46966			0.00	100,000,000	50,000,000
<b>Total IBL64 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For IBL64</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
IBL65 On 29/07/2021 Spot Bond				101.51965		101.49865			0.00	0	200,000,000
<b>Total IBL65 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IBL65</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</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
IBL66 On 12/03/2018 Spot Bond				100.53295		100.51172				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			3.09500	129.98198	3.07000	130.11322				0.00	0	50,000,000
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
IBL68 On 29/06/2018 Spot Bond				100.21315		100.19176				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	21.19989	100.00000	21.10667				0.00	0	0
<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				101.08560		101.06451				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				101.12021		101.09843				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	0.01251	100.00000	0.01248				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				101.58207		101.56283				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				101.26427		101.24391				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.40000	99.69140	9.41000	99.62800				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				100.98074		100.96003				0.00	0	0
<b>Total IDCG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.82040		100.79896				0.00	0	0
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG0€ On 24/11/2024 Spot Bond			10.08000	100.44455	10.09000	100.36017				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	100.94381	5.00000	100.93028				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	99.86515	5.00000	102.34797				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	100.27238	4.00000	100.26147				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	99.91347	4.00000	99.90266				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	57.14557	100.00000	57.00714				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	57.03085	100.00000	56.89270				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	57.03085	100.00000	56.89270				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	101.78592	9.20000	101.76135				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>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.75574	100.00000	7.73674				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				101.65363		101.62515				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	25.21657	100.00000	25.15548				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN272U On 10/11/2017 Spot Bond			100.00000	22.61026	100.00000	22.55549			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	1.98123	100.00000	1.97744			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	8.71434	100.00000	8.69323			0.00	0	0
<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	10.49477	100.00000	10.46935			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	13.15983	100.00000	13.12795			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	10.30607	100.00000	10.28326			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	38.62217	100.00000	38.52861			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	11.16522	100.00000	11.12998			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>
IN313U On 11/12/2018 Spot Bond			100.00000	14.95163	100.00000	14.90443			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	99.26124	100.00000	98.99794			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	98.91599	100.00000	98.64865			0.00	0	0
<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	94.01585	100.00000	93.77962			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA541 On 06/10/2015 Spot Bond			6.65000	99.94537	6.65000	99.96357			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	99.85337	6.70000	99.85337			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	99.72541	6.70000	99.72541			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	99.59779	6.70000	99.59779			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	99.34352	6.70000	99.34352		201,000,000,000,000.00	30,000,000,000	30,000,000,000	
<b>Total INA547 SPOT</b>								<b>1,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For INA547</b>								<b>1,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
INA549 On 24/11/2015 Spot Bond			6.80000	99.07709	6.80000	99.07709			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	98.94924	6.80000	98.94924			0.00	0	0
<b>Total INA550 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA550</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			10.86513	100.70570	10.87112	100.67405			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			10.86513	100.31557	10.87112	100.28405			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				100.41951		100.39480			0.00	0	0
<b>Total ING132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.41215		100.38791			0.00	0	0
<b>Total ING138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	100.10492	6.50000	100.08742			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING161 On 20/03/2017 Spot Bond				100.43876		100.41428				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				100.51738		100.49658				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				99.94017		99.92025				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	113.39100	10.00000	113.36100				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				100.39855		100.37503				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.08618		100.06462				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	99.18478	100.00000	98.91599				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				101.99890		101.98004				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				101.50518		101.48656				0.00	0	0
<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				102.98733		102.96644				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				101.68147		101.65260				0.00	20,000,000	10,000,000
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</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
IP275U On 14/10/2015 Spot Bond			100.00000	98.64865	100.00000	98.38275			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	113.39100	10.00000	113.36100			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				99.91939		99.89912			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				99.91832		99.89777			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			8.15000	100.81257	8.14000	100.80463			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				100.16822		100.14661			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				100.17215		100.15005			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.17479		100.15238			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				101.77205		101.75182			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				101.86157		101.84029			0.00	0	0
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF12 On 15/04/2018 Spot Bond				101.80743		101.78679			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				101.32066		101.30232			0.00	0	0
<b>Total IPFC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL10 On 20/05/2021 Spot Bond			9.75000	101.98230	9.76000	101.91386			36,075,000,000,000.00	3,700,000,000	1,850,000,000
<b>Total IPL10 SPOT</b>									<b>16,075,000,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>									<b>16,075,000,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>
IPL6 On 28/09/2017 Spot Bond			8.74500	102.12591	8.75000	102.09291			0.00	0	1,360,000,000
<b>Total IPL6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,360,000,000</b>
<b>Total For IPL6</b>									<b>0.00</b>	<b>0</b>	<b>1,360,000,000</b>
IPL7 On 05/04/2018 Spot Bond				100.08542		100.01227			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				99.93792		99.91716			0.00	60,000,000	30,000,000
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
IPL9 On 20/05/2021 Spot Bond				100.39902		100.37733			0.00	0	20,000,000
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IV015 On 20/09/2022 Spot Bond				101.60170		101.57819			0.00	20,000,000	10,000,000
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
IV016 On 06/12/2021 Spot Bond				100.80011		100.77515			0.00	20,000,000	10,000,000
<b>Total IV016 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IV016</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
IV017 On 31/01/2022 Spot Bond			3.04500	132.07611	3.02000	132.06290			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			3.72500	151.70411	3.72500	151.63785			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.16808		100.14352			0.00	0	0
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				99.93209		99.90932			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				101.99817		101.97375			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				100.61051		100.58616			0.00	40,000,000	20,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
IV026 On 27/09/2024 Spot Bond				98.29497		98.27031			0.00	40,000,000	20,000,000
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
IV030 On 31/01/2025 Spot Bond			3.80000	111.02291	3.80000	110.97426			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			3.80000	111.02291	3.80000	110.97426			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				100.71531		100.68976			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				101.05869		101.03315			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	12.88171	100.00000	12.82506			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			10.39000	113.38103	10.41000	113.30372		6,234,000,000,000.00	600,000,000	600,000,000	
<b>Total IV08 SPOT</b>								<b>6,234,000,000,000.00</b>	<b>600,000,000</b>	<b>600,000,000</b>	
<b>Total For IV08</b>								<b>6,234,000,000,000.00</b>	<b>600,000,000</b>	<b>600,000,000</b>	
IV09 On 30/04/2018 Spot Bond				103.61373		103.58705			0.00	0	0
<b>Total IV09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			3.82500	143.88608	3.82500	143.82286			0.00	0	0
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA542 On 08/10/2015 Spot Bond			6.65000	99.98178	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
<b>Total IVA547 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA547</b>									<b>0.00</b>	<b>0</b>	<b>0</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>
IVA601 On 07/01/2016 Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0
<b>Total IVA601 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA601</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	113.39100	10.00000	113.36100			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				101.50080		101.48041			0.00	0	0
<b>Total IVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.08251		100.00946			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				101.00352		100.98365			0.00	0	0
<b>Total IVC014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				101.05529		101.03251			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC016 On 31/05/2017 Spot Bond				100.83744		100.81609			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				99.93964		99.91941			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				99.93923		99.91888			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				99.93842		99.91780			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				99.94206		99.92264			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				101.72583		101.70469			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				101.55900		101.53745			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				100.39615		100.37417			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				101.11358		101.09280			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				100.87214		100.85248			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				100.86379		100.84431			0.00	0	0
<b>Total IVC026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.08917		100.01456			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC029 On 24/04/2017 Spot Bond				101.61377		101.59306			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				100.36941		100.34891			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				100.19772		100.17564			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				100.20255		100.17993			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				100.20255		100.17993			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			9.20000	102.40111	9.21000	102.34474			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	15.47218	100.00000	15.43812			0.00	0	0
<b>Total IVC037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	11.66294	100.00000	11.63469			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			9.42000	101.62321	9.43000	101.55398			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				101.58829		101.56632			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				106.91479		106.89548			0.00	0	0
<b>Total IVC044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				101.55062		101.53074			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond				102.48855		102.46835			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			7.63000	103.35112	7.62000	103.33014			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				101.46334		101.44073			0.00	0	0
<b>Total IVC048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				101.10959		101.08707			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				100.81217		100.78970			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				101.51788		101.49503			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				101.23799		101.21727			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				101.35003		101.32737			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				100.75878		100.73781			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				100.25393		100.23080			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				101.50988		101.48902			0.00	0	0
<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				100.08896		100.01437			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC059 On 09/06/2016 Spot Bond				100.63274		100.61170			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				101.57265		101.55003			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				100.18115		100.15792			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				101.22887		101.20712			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				101.50084		101.47723			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				100.54692		100.52418			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				100.66645		100.64350			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				100.44767		100.42639			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				101.83942		101.81292			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				101.59168		101.56929			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				99.77681		99.75565			0.00	0	0
<b>Total JDG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03U On 21/02/2016 Spot Bond			100.00000	89.53771	100.00000	89.32039			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG04 On 15/04/2018 Spot Bond				100.61207		100.59094			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				100.71517		100.69307			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				100.57943		100.55633			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				100.72012		100.69739			0.00	0	0
<b>Total KAP003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03 On 30/10/2015 Spot Bond			100.00000	94.55959	100.00000	94.31525			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				100.93070		100.90651			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				101.77047		101.74386			0.00	500,000,000	500,000,000
<b>Total KSB008 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For KSB008</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
KSB00 On 05/08/2020 Spot Bond				101.81352		101.78523			0.00	1,100,000,000	1,100,000,000
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000,000</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000,000</b>
KW01 On 31/10/2027 Spot Bond			8.63000	135.27238	8.64000	135.14910			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				100.27800		100.25709			0.00	0	0
<b>Total LBK03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.56013		100.53843			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK06 On 06/03/2017 Spot Bond				100.77207		100.75151			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				100.39728		100.37605			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				101.94260		101.92008			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			10.35000	101.07221	10.36000	101.01200			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	101.16619	9.71000	101.14013			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				101.52107		101.49920			0.00	0	0
<b>Total LEW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL02 On 13/08/2017 Spot Bond			8.71500	99.42430	8.72000	99.39298			0.00	0	3,280,000,000
<b>Total LGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,280,000,000</b>
<b>Total For LGL02</b>									<b>0.00</b>	<b>0</b>	<b>3,280,000,000</b>
LGL03 On 03/04/2018 Spot Bond			8.90500	97.35862	8.91000	97.32470		17,097,600,000,000.00	1,920,000,000	480,000,000	
<b>Total LGL03 SPOT</b>								<b>17,097,600,000,000.00</b>	<b>1,920,000,000</b>	<b>480,000,000</b>	
<b>Total For LGL03</b>								<b>17,097,600,000,000.00</b>	<b>1,920,000,000</b>	<b>480,000,000</b>	
LGL04 On 14/08/2020 Spot Bond			10.02000	98.15005	10.03000	98.08703			0.00	0	590,000,000
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>590,000,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>590,000,000</b>
LGL05 On 12/12/2021 Spot Bond				100.61031		100.58596			0.00	60,000,000	30,000,000
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
LHL01 On 13/12/2015 Spot Bond				100.77857		100.74745			0.00	0	0
<b>Total LHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			8.15000	103.84286	8.14000	103.82185			0.00	0	1,040,000,000
<b>Total LHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03 On 13/12/2016 Spot Bond				100.84563		100.81181			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				100.66627		100.64332			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				101.36654		101.33618			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				101.09837		101.07658			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				101.11915		101.09644			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				101.19625		101.17196			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				101.11587		101.09605			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				100.48737		100.46778			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				100.00000	0.00000	99.98240			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				99.37157		99.35361			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				98.88545		98.86748			0.00	0	0
<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>
MAQ07 On 18/01/2016 Spot Bond			100.00000	78.32618	100.00000	0.00000			0.00	0	0
<b>Total MAQ076 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ076</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond				100.74229		100.72395			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				100.74736		100.72889			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				101.36393		101.34736			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				101.45940		101.44188			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				100.24836		100.22070			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				100.00000	0.00000	100.00000			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				100.15623		100.13670			0.00	0	0
<b>Total MBC026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.71375		100.69288			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				100.30630		100.28638			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				100.70808		100.68836			0.00	0	0
<b>Total MBF035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2016 Spot Bond				101.03165		101.01172			0.00	0	0
<b>Total MBF037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 17/04/2017 Spot Bond				99.67039		99.65117			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/08/2016 Spot Bond				101.25054		101.23095				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				101.22729		101.20720				0.00	0	0
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 08/12/2015 Spot Bond				100.62023		100.60030				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				99.94452		99.92591				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				99.92155		99.90180				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				101.11919		101.09828				0.00	0	0
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 07/06/2019 Spot Bond				100.16623		100.14542				0.00	0	0
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/09/2016 Spot Bond				100.18494		100.16420				0.00	0	0
<b>Total MBLSA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	83.10502	100.00000	82.91572				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	31.32256	100.00000	31.24668				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	23.66535	100.00000	23.60802				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	23.75928	100.00000	23.70171				0.00	0	0
<b>Total MBP31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP32 On 10/11/2017 Spot Bond			100.00000	22.79953	100.00000	22.74429			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	37.26306	100.00000	37.17279			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				101.49018		101.46960			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			8.86000	100.35041	8.87000	100.29686			0.00	0	620,000,000
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.88000	99.93139	8.89000	99.87799			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				100.08292		100.06218			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				101.97110		101.94915			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				102.05876		102.03586			0.00	0	0
<b>Total MEFSA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/10/2016 Spot Bond			7.99000	100.65202	7.99500	100.62577			0.00	0	0
<b>Total MEFSB3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			8.85000	103.76555	8.86000	103.71322			0.00	0	0
<b>Total MEFSB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			9.67500	104.12398	9.68500	104.05072			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				100.36695		100.34659			0.00	0	0
<b>Total MFS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.37910		100.35806			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.70000	102.31617	9.71000	102.25640			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			8.91500	102.93023	8.92000	102.89821			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				99.92293		99.90368			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				101.72552		101.70592			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				100.47554		100.45398			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			9.55000	102.74208	9.56000	102.67349		7,640,000,000,000.00	800,000,000	400,000,000	
<b>Total MMIG02 SPOT</b>								<b>7,640,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For MMIG02</b>								<b>7,640,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
MMIG0 On 01/06/2025 Spot Bond				100.16223		100.13851			0.00	0	0
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2030 Spot Bond			11.28000	101.86473	11.29000	101.77575			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			10.80000	101.96597	10.81000	101.88921		648,000,000,000.00	60,000,000	1,030,000,000	
<b>Total MMIG05 SPOT</b>								<b>648,000,000,000.00</b>	<b>60,000,000</b>	<b>1,030,000,000</b>	
<b>Total For MMIG05</b>								<b>648,000,000,000.00</b>	<b>60,000,000</b>	<b>1,030,000,000</b>	
MMS01 On 10/12/2016 Spot Bond			100.00000	35.18304	100.00000	35.09687			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			8.61500	102.82356	8.62000	102.79234			0.00	0	140,000,000
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On 13/07/2017 Spot Bond			8.60500	104.83922	8.61000	104.80705			0.00	0	510,000,000
<b>Total MTN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For MTN04</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	7.86757	100.89771	7.84835			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	7.96572	100.61875	7.94631			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				100.35043		100.33089			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				100.37437		100.35350			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				100.37915		100.35801			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5D23 On 20/06/2023 Spot Bond				100.43115		100.40710			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				100.47439		100.44792			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	11.11666	100.00000	11.08944			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	11.90165	100.00000	11.87251			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			9.92000	94.86425	9.93000	94.79182			0.00	0	1,010,000,000
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
NAM02 On 29/06/2020 Spot Bond			9.55000	102.81425	9.56000	102.75067			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			7.67500	100.83310	7.66500	100.82004			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			9.38000	101.38632	9.39000	101.32147			0.00	0	90,000,000
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
NBK12A On 19/03/2021 Spot Bond			9.00000	102.11322	9.01000	102.04578			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			9.47000	102.01237	9.48000	101.92863			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13B On 21/02/2017 Spot Bond				101.74223		101.72264			0.00	640,000,000	320,000,000
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
NBK14A On 26/06/2021 Spot Bond			9.36000	102.36034	9.37000	102.29134			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15/ On 11/02/2022 Spot Bond			9.60000	97.60574	9.61000	97.53530			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				101.83136		101.81154			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			10.24000	96.72326	10.25000	96.63966		101,580,800,000,000.00	9,920,000,000	2,510,000,000	
<b>Total NBK16A SPOT</b>								<b>11,580,800,000,000.00</b>	<b>9,920,000,000</b>	<b>2,510,000,000</b>	
<b>Total For NBK16A</b>								<b>11,580,800,000,000.00</b>	<b>9,920,000,000</b>	<b>2,510,000,000</b>	
NBK16I On 25/07/2016 Spot Bond				101.33564		101.31595			0.00	60,000,000	30,000,000
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
NBK17/ On 22/04/2026 Spot Bond			10.41000	101.71134	10.42000	101.62134		624,600,000,000.00	60,000,000	1,080,000,000	
<b>Total NBK17A SPOT</b>								<b>624,600,000,000.00</b>	<b>60,000,000</b>	<b>1,080,000,000</b>	
<b>Total For NBK17A</b>								<b>624,600,000,000.00</b>	<b>60,000,000</b>	<b>1,080,000,000</b>	
NBK17I On 28/11/2016 Spot Bond				100.90230		100.88303			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			9.33000	103.00823	9.34000	102.94559			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				100.18991		100.16967			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			9.75000	102.87148	9.76000	102.79679			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				99.82357		99.80286			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			10.48000	102.89344	10.49000	102.80180		628,800,000,000.00	60,000,000	30,000,000	
<b>Total NBK20A SPOT</b>								<b>628,800,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
<b>Total For NBK20A</b>								<b>628,800,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
NBK20I On 25/06/2021 Spot Bond				100.28704		100.26648			0.00	40,000,000	20,000,000
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</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
NBK21 On 21/07/2027 Spot Bond			10.68000	101.94617	10.69000	101.85135			1,281,600,000,000.00	120,000,000	60,000,000
<b>Total NBK21A SPOT</b>									<b>1,281,600,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For NBK21A</b>									<b>1,281,600,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
NBK21I On 10/11/2017 Spot Bond				101.19091		101.17046			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				101.20927		101.18866			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>
NBK23I On 12/02/2020 Spot Bond				101.24080		101.21965			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>
NBK24I On 11/02/2022 Spot Bond				101.27791		101.25649			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>
NBK25I On 12/02/2025 Spot Bond				101.32734		101.30467			0.00	120,000,000	60,000,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
NBK26I On 22/04/2026 Spot Bond				101.79113		101.76844			0.00	60,000,000	30,000,000
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
NBK27I On 01/06/2018 Spot Bond				100.80065		100.77970			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			8.89500	109.02525	8.90500	108.96505			21,348,000,000,000.00	2,400,000,000	2,410,000,000
<b>Total NBK3A SPOT</b>									<b>21,348,000,000,000.00</b>	<b>2,400,000,000</b>	<b>2,410,000,000</b>
<b>Total For NBK3A</b>									<b>21,348,000,000,000.00</b>	<b>2,400,000,000</b>	<b>2,410,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.80500	39.50447	10.81500	39.46111			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				101.84737		101.82472			0.00	0	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9A On 23/03/2016 Spot Bond			7.72000	101.12933	7.71000	101.11315			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B On 23/03/2016 Spot Bond				100.33703		100.31597			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				99.03910		99.02062			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				100.79476		100.77339			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				101.62215		101.60048			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				101.58842		101.56645			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				95.58606		95.56695			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				101.19718		101.17480			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				100.39486		100.37294			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				100.54862		100.52849			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				100.36352		100.34335			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				100.35187		100.33225			0.00	0	0
<b>Total NCLN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/06/2016 Spot Bond				100.35162		100.33202			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				101.44143		101.42090			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				100.40303		100.38055			0.00	0	0
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.97500	104.39406	9.98500	104.30852			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				100.40064		100.37830			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			10.01000	103.22973	10.02000	103.14492			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				100.40303		100.38055			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				100.36384		100.34355			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				100.37577		100.35492			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				100.40684		100.38416			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				100.41161		100.38866			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				100.79034		100.76876			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond				99.99996		99.97976				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				100.40160		100.37921				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>
NCLN9 On 08/10/2018 Spot Bond			100.00000	8.81793	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000	
<b>Total NCLN95 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	
<b>Total For NCLN95</b>									<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	
NED13 On 25/07/2023 Spot Bond				101.84437		101.81965				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				99.69136		99.66641				0.00	600,000,000	820,000,000
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>820,000,000</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>600,000,000</b>	<b>820,000,000</b>
NED15 On 08/04/2024 Spot Bond			10.06000	101.26987	10.07000	101.21360				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				97.27236		97.24889				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				104.16650		104.14126				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				102.06807		102.04280				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				100.23247		100.20335				0.00	60,000,000	30,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
NED20 On 01/07/2020 Spot Bond			11.25000	103.18716	11.26000	103.12066				0.00	0	2,030,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
NED9 On 06/07/2017 Spot Bond				100.00386		100.03413				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	120.59977	9.44500	120.56953			0.00	0	0
<b>Total NEDH1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	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	113.39100	10.00000	113.36100			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	175.03722	2.28000	174.96756			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			2.66000	113.02642	2.66000	112.98033			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	191.48801	3.45000	191.41172			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			3.05000	109.40419	3.05000	109.35844			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			3.31500	141.76355	3.31500	141.70319			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			3.22500	153.18247	3.22500	153.11762			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			8.75000	104.23974	8.76000	104.17643			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			9.38000	105.27202	9.39000	105.20747			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				101.39674		101.37788			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				100.91170		100.89207				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.94298		100.92266				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				100.92423		100.90433				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				100.97921		100.95810				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			9.58000	106.50716	9.59000	106.42960				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				100.96172		100.94099				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				100.94923		100.92878				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				101.03280		101.01051				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			9.78000	105.28903	9.79000	105.22369				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				100.97421		100.95321				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				100.98046		100.95932				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				101.08644		101.06298				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				101.21109		101.18489			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				101.13511		101.11058			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				100.99919		100.97764			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			8.65000	114.08100	8.66000	114.02591			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			9.45000	119.56816	9.46000	119.48285			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	177.69062	2.17500	177.62041			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			10.73000	114.93113	10.74000	114.82332		53,864,600,000,000.00	5,020,000,000	2,510,000,000	
<b>Total NRA028 SPOT</b>								<b>53,864,600,000,000.00</b>	<b>5,020,000,000</b>	<b>2,510,000,000</b>	
<b>Total For NRA028</b>								<b>53,864,600,000,000.00</b>	<b>5,020,000,000</b>	<b>2,510,000,000</b>	
NTC12 On 25/08/2016 Spot Bond				101.63717		101.61666			0.00	20,000,000	10,000,000
<b>Total NTC12 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NTC12</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
NTC16 On 22/03/2018 Spot Bond				100.39653		100.37453			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				100.83382		100.81293			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				100.78240		100.76089			0.00	20,000,000	10,000,000
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
NTC19 On 27/07/2020 Spot Bond				101.66241		101.64013			0.00	60,000,000	30,000,000
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For NTC19</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</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
NYT10 On 28/05/2020 Spot Bond				101.04270		101.01792			0.00	0	0
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT102 On 28/05/2020 Spot Bond				101.27849		101.24762			0.00	0	0
<b>Total NYT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13U On 28/05/2020 Spot Bond			100.00000	18.10135	100.00000	18.05749			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	97.59358	100.00000	97.33333			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			7.64000	104.06791	7.63000	104.04675		3,056,000,000,000.00		400,000,000	500,000,000
<b>Total OML01 SPOT</b>								<b>3,056,000,000,000.00</b>		<b>400,000,000</b>	<b>500,000,000</b>
<b>Total For OML01</b>								<b>3,056,000,000,000.00</b>		<b>400,000,000</b>	<b>500,000,000</b>
OML02 On 21/11/2024 Spot Bond				101.43572		101.41241			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			9.90000	101.22806	9.91000	101.16864			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				100.61007		100.58620			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			10.08000	99.40042	10.09000	99.33867			0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2027 Spot Bond			10.65000	99.04300	10.66000	98.96942		31,950,000,000,000.00		3,000,000,000	1,500,000,000
<b>Total OML06 SPOT</b>								<b>31,950,000,000,000.00</b>		<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>								<b>31,950,000,000,000.00</b>		<b>3,000,000,000</b>	<b>1,500,000,000</b>
OML07 On 19/03/2030 Spot Bond			11.23000	99.01111	11.24000	98.92470		22,460,000,000,000.00		2,000,000,000	1,000,000,000
<b>Total OML07 SPOT</b>								<b>22,460,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>								<b>22,460,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>
OML08 On 14/09/2025 Spot Bond				100.59134		100.56767			0.00	60,000,000	180,000,000
<b>Total OML08 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>180,000,000</b>
<b>Total For OML08</b>									<b>0.00</b>	<b>60,000,000</b>	<b>180,000,000</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
OML09 On 14/09/2022 Spot Bond			10.64000	101.98444	10.65000	101.90682			0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			11.13000	102.06393	11.14000	101.97382			0.00	0	1,000,000,000
<b>Total OML10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML10</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	60.67445	100.00000	60.52746			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	113.39100	10.00000	113.36100			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				100.66617		100.64542			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				101.29468		101.27478			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				101.17746		101.15653			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				100.72094		100.70127			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				100.77965		100.75869			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>
PPC001 On 28/03/2016 Spot Bond				100.29614		100.27536			0.00	0	0
<b>Total PPC001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC002 On 31/12/2018 Spot Bond				99.66429		99.64226			0.00	0	0
<b>Total PPC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC003 On 31/10/2019 Spot Bond				101.67207		101.65051			0.00	0	50,000,000
<b>Total PPC003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For PPC003</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</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
PPC00 On 30/06/2021 Spot Bond			9.65000	103.58486	9.66000	103.51484			0.00	0	0
<b>Total PPC004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	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				101.54116		101.52054			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				101.55932		101.53845			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				101.59967		101.57825			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				101.77314		101.74933			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				101.81347		101.78911			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				101.54041		101.51689			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			8.05000	44.71046	8.06000	44.65700			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			6.65000	106.98335	6.64000	106.97351		454,859,735,000,000.00	218,775,900,000	117,764,233,300	
<b>Total R159 SPOT</b>								<b>4,859,735,000,000.00</b>	<b>218,775,900,000</b>	<b>117,764,233,300</b>	
<b>Total For R159</b>								<b>4,859,735,000,000.00</b>	<b>218,775,900,000</b>	<b>117,764,233,300</b>	
R159P On 15/09/2016 Spot Bond			6.48000	94.21718	6.47000	94.20923		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			8.23000	119.53477	8.24000	119.42826		319,789,766,465,000.00	3,927,070,445,500	735,225,121,000	
<b>Total R186 SPOT</b>								<b>19,789,766,465,000.00</b>	<b>927,070,445,500</b>	<b>735,225,121,000</b>	
<b>Total For R186</b>								<b>19,789,766,465,000.00</b>	<b>927,070,445,500</b>	<b>735,225,121,000</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
R187P On 21/12/2026 Spot Bond			7.97000	41.67494	7.98000	41.62118			0.00	0	0
<b>Total R187P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			7.89000	38.90545	7.90000	38.85159			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	291.91609	1.77000	291.80396		12,029,129,214,000.00	6,796,118,200	15,278,937,800	
<b>Total R197 SPOT</b>								<b>12,029,129,214,000.00</b>	<b>6,796,118,200</b>	<b>15,278,937,800</b>	
<b>Total For R197</b>								<b>12,029,129,214,000.00</b>	<b>6,796,118,200</b>	<b>15,278,937,800</b>	
R202 On 07/12/2033 Spot Bond			1.91000	236.95409	1.91000	236.86218		92,578,317,694,000.00	48,470,323,400	197,797,720,300	
<b>Total R202 SPOT</b>								<b>12,578,317,694,000.00</b>	<b>48,470,323,400</b>	<b>197,797,720,300</b>	
<b>Total For R202</b>								<b>12,578,317,694,000.00</b>	<b>48,470,323,400</b>	<b>197,797,720,300</b>	
R2023 On 28/02/2023 Spot Bond			8.07000	99.06619	8.08000	98.99027		633,686,405,089,000.00	326,355,192,700	345,062,800,900	
<b>Total R2023 SPOT</b>								<b>13,686,405,089,000.00</b>	<b>326,355,192,700</b>	<b>345,062,800,900</b>	
<b>Total For R2023</b>								<b>13,686,405,089,000.00</b>	<b>326,355,192,700</b>	<b>345,062,800,900</b>	
R203 On 15/09/2017 Spot Bond			7.05500	102.66148	7.06000	102.63289		907,486,914,999,500.00	2,396,525,430,900	1,681,067,077,200	
<b>Total R203 SPOT</b>								<b>17,486,914,999,500.00</b>	<b>396,525,430,900</b>	<b>581,067,077,200</b>	
<b>Total For R203</b>								<b>17,486,914,999,500.00</b>	<b>396,525,430,900</b>	<b>581,067,077,200</b>	
R2030 On 31/01/2030 Spot Bond			8.64500	96.26328	8.65500	96.16295		829,741,326,495,000.00	1,252,717,331,000	855,235,074,100	
<b>Total R2030 SPOT</b>								<b>19,741,326,495,000.00</b>	<b>252,717,331,000</b>	<b>355,235,074,100</b>	
<b>Total For R2030</b>								<b>19,741,326,495,000.00</b>	<b>252,717,331,000</b>	<b>355,235,074,100</b>	
R2032 On 31/03/2032 Spot Bond			8.71500	96.17177	8.72000	96.10735		759,916,753,190,000.00	890,409,266,000	350,663,046,800	
<b>Total R2032 SPOT</b>								<b>19,916,753,190,000.00</b>	<b>890,409,266,000</b>	<b>350,663,046,800</b>	
<b>Total For R2032</b>								<b>19,916,753,190,000.00</b>	<b>890,409,266,000</b>	<b>350,663,046,800</b>	
R2035 On 28/02/2035 Spot Bond			8.84500	101.21585	8.85500	101.09954		200,926,780,000,000.00	814,124,000,000	453,505,000,000	
<b>Total R2035 SPOT</b>								<b>10,926,780,000,000.00</b>	<b>814,124,000,000</b>	<b>453,505,000,000</b>	
<b>Total For R2035</b>								<b>10,926,780,000,000.00</b>	<b>814,124,000,000</b>	<b>453,505,000,000</b>	
R2037 On 31/01/2037 Spot Bond			8.86500	98.12626	8.87500	98.01072		911,713,112,993,000.00	892,466,228,200	505,240,576,800	
<b>Total R2037 SPOT</b>								<b>11,713,112,993,000.00</b>	<b>892,466,228,200</b>	<b>505,240,576,800</b>	
<b>Total For R2037</b>								<b>11,713,112,993,000.00</b>	<b>892,466,228,200</b>	<b>505,240,576,800</b>	
R204 On 21/12/2018 Spot Bond			7.43000	103.98387	7.44000	103.93481		059,989,733,338,000.00	1,892,327,016,600	520,941,284,100	
<b>Total R204 SPOT</b>								<b>19,989,733,338,000.00</b>	<b>892,327,016,600</b>	<b>520,941,284,100</b>	
<b>Total For R204</b>								<b>19,989,733,338,000.00</b>	<b>892,327,016,600</b>	<b>520,941,284,100</b>	
R2040 On 31/01/2040 Spot Bond			8.87500	102.92684	8.88000	102.85254		707,550,000,000,000.00	192,400,000,000	133,200,000,000	
<b>Total R2040 SPOT</b>								<b>17,550,000,000,000.00</b>	<b>192,400,000,000</b>	<b>133,200,000,000</b>	
<b>Total For R2040</b>								<b>17,550,000,000,000.00</b>	<b>192,400,000,000</b>	<b>133,200,000,000</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
R2044 On 31/01/2044 Spot Bond			8.89000	100.20143	8.90000	100.07617			787,284,544,288,000.00	426,016,259,200	492,864,897,500
<b>Total R2044 SPOT</b>									<b>787,284,544,288,000.00</b>	<b>426,016,259,200</b>	<b>492,864,897,500</b>
<b>Total For R2044</b>									<b>787,284,544,288,000.00</b>	<b>426,016,259,200</b>	<b>492,864,897,500</b>
R2048 On 28/02/2048 Spot Bond			8.88500	99.49819	8.89000	99.42207			814,285,947,121,500.00	541,844,225,900	454,528,819,900
<b>Total R2048 SPOT</b>									<b>814,285,947,121,500.00</b>	<b>541,844,225,900</b>	<b>454,528,819,900</b>
<b>Total For R2048</b>									<b>814,285,947,121,500.00</b>	<b>541,844,225,900</b>	<b>454,528,819,900</b>
R207 On 15/01/2020 Spot Bond			7.70000	100.06691	7.71000	100.01091			694,293,035,810,000.00	1,518,739,355,300	848,116,105,600
<b>Total R207 SPOT</b>									<b>694,293,035,810,000.00</b>	<b>1,518,739,355,300</b>	<b>848,116,105,600</b>
<b>Total For R207</b>									<b>694,293,035,810,000.00</b>	<b>1,518,739,355,300</b>	<b>848,116,105,600</b>
R208 On 31/03/2021 Spot Bond			7.85000	95.34254	7.86000	95.27996			140,657,014,990,000.00	1,291,803,441,400	425,329,464,500
<b>Total R208 SPOT</b>									<b>140,657,014,990,000.00</b>	<b>1,291,803,441,400</b>	<b>425,329,464,500</b>
<b>Total For R208</b>									<b>140,657,014,990,000.00</b>	<b>1,291,803,441,400</b>	<b>425,329,464,500</b>
R209 On 31/03/2036 Spot Bond			8.79000	76.21883	8.80000	76.12424			745,677,287,025,000.00	1,791,317,097,500	853,996,980,200
<b>Total R209 SPOT</b>									<b>745,677,287,025,000.00</b>	<b>1,791,317,097,500</b>	<b>853,996,980,200</b>
<b>Total For R209</b>									<b>745,677,287,025,000.00</b>	<b>1,791,317,097,500</b>	<b>853,996,980,200</b>
R210 On 31/03/2028 Spot Bond			1.82500	177.69181	1.82500	177.62329			174,095,787,035,000.00	95,394,951,800	63,601,820,000
<b>Total R210 SPOT</b>									<b>174,095,787,035,000.00</b>	<b>95,394,951,800</b>	<b>63,601,820,000</b>
<b>Total For R210</b>									<b>174,095,787,035,000.00</b>	<b>95,394,951,800</b>	<b>63,601,820,000</b>
R211 On 31/01/2017 Spot Bond			1.10000	135.19909	1.10000	135.14963			81,584,893,060,000.00	74,168,084,600	55,052,874,800
<b>Total R211 SPOT</b>									<b>81,584,893,060,000.00</b>	<b>74,168,084,600</b>	<b>55,052,874,800</b>
<b>Total For R211</b>									<b>81,584,893,060,000.00</b>	<b>74,168,084,600</b>	<b>55,052,874,800</b>
R212 On 31/01/2022 Spot Bond			1.79500	140.05530	1.77000	140.20371			548,442,592,955,000.00	305,539,049,000	174,499,135,600
<b>Total R212 SPOT</b>									<b>548,442,592,955,000.00</b>	<b>305,539,049,000</b>	<b>174,499,135,600</b>
<b>Total For R212</b>									<b>548,442,592,955,000.00</b>	<b>305,539,049,000</b>	<b>174,499,135,600</b>
R213 On 28/02/2031 Spot Bond			8.68000	86.62026	8.68500	86.56218			092,671,780,404,000.00	817,128,085,300	410,494,067,300
<b>Total R213 SPOT</b>									<b>92,671,780,404,000.00</b>	<b>817,128,085,300</b>	<b>410,494,067,300</b>
<b>Total For R213</b>									<b>92,671,780,404,000.00</b>	<b>817,128,085,300</b>	<b>410,494,067,300</b>
R214 On 28/02/2041 Spot Bond			8.83000	77.24238	8.84000	77.14277			629,124,766,863,000.00	1,090,501,106,100	935,072,345,500
<b>Total R214 SPOT</b>									<b>629,124,766,863,000.00</b>	<b>1,090,501,106,100</b>	<b>935,072,345,500</b>
<b>Total For R214</b>									<b>629,124,766,863,000.00</b>	<b>1,090,501,106,100</b>	<b>935,072,345,500</b>
R229C On 15/03/2016 Spot Bond			6.47000	97.27559	6.46000	97.26294			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			6.48000	94.21718	6.47000	94.20923			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C On 21/12/2015 Spot Bond			6.49000	98.71863	6.48000	98.70328			0.00	0	0
<b>Total R328C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R328C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			6.47000	95.64392	6.46000	95.63379			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			6.53000	92.58224	6.52000	92.57677			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			7.03000	88.92118	7.03500	88.89709			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			7.08000	85.81053	7.08500	85.78510			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			7.43500	82.11383	7.44500	82.07607			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			7.41500	79.21952	7.42500	79.17931			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			7.39500	76.44198	7.40500	76.39953			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			7.38500	73.74618	7.39500	73.70169			0.00	0	0
<b>Total R336C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R336C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			7.66000	70.23976	7.67000	70.19354			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			7.64000	67.71660	7.65000	67.66881			0.00	0	0
<b>Total R338C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R338C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			7.77000	64.76132	7.78000	64.71230			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R340C On 21/12/2021 Spot Bond			7.74000	62.45114	7.75000	62.40092				0.00	0	0
<b>Total R340C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R340C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R341C On 21/06/2022 Spot Bond			7.71000	60.24079	7.72000	60.18949				0.00	0	0
<b>Total R341C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R341C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			7.68000	58.12547	7.69000	58.07321				0.00	0	0
<b>Total R342C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R342C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			7.64000	56.14228	7.65000	56.08915				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			7.60000	54.24767	7.61000	54.19378				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			8.17000	49.82706	8.18000	49.77453				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			8.13000	48.04107	8.14000	47.98816				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			8.09000	46.33693	8.10000	46.28371				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			8.05000	44.71046	8.06000	44.65700				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			8.01000	43.15771	8.02000	43.10407				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			7.97000	41.67494	7.98000	41.62118				0.00	0	0
<b>Total R350C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			7.93000	40.25863	7.94000	40.20480				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C On 21/12/2027 Spot Bond			7.89000	38.90545	7.90000	38.85159			0.00	0	0
<b>Total R352C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				103.39047		103.36738			0.00	0	30,000,000
<b>Total RCSB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For RCSB03</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
RCSB0 On 12/04/2018 Spot Bond				101.79888		101.77453			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				103.02992		103.00636			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				100.71328		100.68870			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	31.50158	100.00000	31.42527			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	25.27781	100.00000	25.21657			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	41.13021	100.00000	41.02947			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	94.35922	100.00000	94.12033			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	41.09011	100.00000	40.98948			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	21.42360	100.00000	21.37170			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>
RDF01U On 04/09/2017 Spot Bond			100.00000	28.41733	100.00000	28.34405			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	8.60873	100.00000	8.58459				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03I On 04/04/2018 Spot Bond			100.00000	20.51302	100.00000	20.46012				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	15.69668	100.00000	15.65619				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	9.78336	100.00000	9.75813				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				100.61333		100.59145				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				100.49496		100.47442				0.00	0	0
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.93986		100.91813				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				100.98643		100.96361				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				100.89793		100.87814				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				100.31988		100.29983				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				100.86150		100.84215				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				100.89659		100.87645				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 27/07/2016 Spot Bond				101.46530		101.44525			0.00	0	0
<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>
RDFC2 On 05/10/2016 Spot Bond				100.05903	100.00000	48.93861			0.00	33,984,300,000	25,000,000,000
<b>Total RDFC26 SPOT</b>									<b>0.00</b>	<b>33,984,300,000</b>	<b>25,000,000,000</b>
<b>Total For RDFC26</b>									<b>0.00</b>	<b>33,984,300,000</b>	<b>25,000,000,000</b>
REB01 On 21/05/2018 Spot Bond				101.10308		101.08069			0.00	0	0
<b>Total REB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 20/11/2015 Spot Bond				100.94758		100.92842			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				101.68162		101.66098			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				100.69313		100.66522			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				100.11544		100.08656			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>
RES01U On 02/03/2018 Spot Bond			100.00000	21.90132	100.00000	21.84768			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>
RES02U On 02/03/2019 Spot Bond			100.00000	13.93570	100.00000	13.90157			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>
RES03U On 02/03/2020 Spot Bond			100.00000	10.70709	100.00000	10.68086			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>
RES04U On 02/03/2021 Spot Bond			100.00000	9.47193	100.00000	9.44875			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				101.90166		101.88046			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18 On 05/02/2018 Spot Bond				101.43337		101.41102			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				100.69291		100.67145			0.00	0	0
<b>Total RES24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				101.97882		101.95859			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				100.90056		100.87919			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				100.71362		100.69138			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>
RES32 On 20/10/2017 Spot Bond				101.71478		101.69372			0.00	0	0
<b>Total RES32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				89.18015		89.12831			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				86.12309		86.07813			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				97.56798		97.49761			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				97.11478		97.04063			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				100.34226		100.31106			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014 On 27/09/2019 Spot Bond				83.40335		83.36726			0.00	0	0
<b>Total RP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				99.14688		99.09024			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	103.97035	12.35000	103.93650			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	16.71238	100.00000	16.67188			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				101.10130		101.07683			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	9.45198	100.00000	9.42883			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	51.44897	100.00000	51.32433			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	94.35897	100.00000	94.11765			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	15.02990	100.00000	14.99349			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	44.43103	100.00000	44.32340			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				106.55848		106.51018			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				61.18700		61.14992			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			9.22000	107.84551	9.23000	107.77550			0.00	0	770,000,000
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.59000	102.67290	9.60000	102.59101			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			10.03000	104.91168	10.03500	104.84711			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				98.66460		98.60035			0.00	0	0
<b>Total SBC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 24/11/2016 Spot Bond			7.85000	107.17732	7.84000	107.16577			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	113.39100	10.00000	113.36100			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				101.99006		101.96877			0.00	0	0
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			9.30500	104.08462	9.31000	104.04917		186,100,000,000.00	20,000,000	10,000,000	
<b>Total SBK14 SPOT</b>								<b>186,100,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For SBK14</b>								<b>186,100,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
SBK15 On 23/01/2022 Spot Bond				102.35568		102.33440		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				99.91295		99.88916		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				100.55843		100.53480		0.00	20,000,000	10,000,000	
<b>Total SBK17 SPOT</b>								<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For SBK17</b>								<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
SBK18 On 24/10/2020 Spot Bond				99.48949		99.46588		0.00	40,000,000	20,000,000	
<b>Total SBK18 SPOT</b>								<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>	
<b>Total For SBK18</b>								<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</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
SBK19 On 24/10/2019 Spot Bond				101.80292		101.77972			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.99964		100.97268			0.00	40,000,000	20,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
SBK21 On 28/01/2025 Spot Bond				101.58608		101.55968			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				101.31464		101.28768			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			11.67000	103.67826	11.68000	103.60110			0.00	0	2,150,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,150,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,150,000,000</b>
SBK9 On 10/04/2018 Spot Bond			8.93000	98.81194	8.94000	98.76650		42,506,800,000,000.00		4,760,000,000	2,380,000,000
<b>Total SBK9 SPOT</b>								<b>42,506,800,000,000.00</b>		<b>4,760,000,000</b>	<b>2,380,000,000</b>
<b>Total For SBK9</b>								<b>42,506,800,000,000.00</b>		<b>4,760,000,000</b>	<b>2,380,000,000</b>
SBN33 On 15/09/2017 Spot Bond			8.45500	100.17540	8.46000	100.14386			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				100.51149		100.49025			0.00	0	0
<b>Total SBN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.08956		100.01485			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			8.05500	101.90780	8.06000	101.87672			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				101.89341		101.86384			0.00	20,000,000	10,000,000
<b>Total SBS15 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBS15</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.36923		100.34750			0.00	40,000,000	20,000,000
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</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
SBS18 On 23/06/2018 Spot Bond				101.24567		101.22319			0.00	20,000,000	10,000,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
SBS19 On 23/06/2021 Spot Bond			9.62500	105.36846	9.63500	105.29758		577,500,000,000.00		60,000,000	50,000,000
<b>Total SBS19 SPOT</b>								<b>577,500,000,000.00</b>		<b>60,000,000</b>	<b>50,000,000</b>
<b>Total For SBS19</b>								<b>577,500,000,000.00</b>		<b>60,000,000</b>	<b>50,000,000</b>
SBS20 On 15/05/2026 Spot Bond			10.13000	103.48180	10.14000	103.39016		607,800,000,000.00		60,000,000	30,000,000
<b>Total SBS20 SPOT</b>								<b>607,800,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SBS20</b>								<b>607,800,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
SBS21 On 15/05/2026 Spot Bond				101.24305		101.21980			0.00	20,000,000	10,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
SBS23 On 23/05/2017 Spot Bond				101.05566		101.03463			0.00	2,520,000,000	2,510,000,000
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>2,520,000,000</b>	<b>2,510,000,000</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>2,520,000,000</b>	<b>2,510,000,000</b>
SBS24 On 24/05/2019 Spot Bond				101.81049		101.29234			0.00	1,000,000,000	2,000,000,000
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>2,000,000,000</b>
SBS25 On 24/05/2019 Spot Bond			8.69000	103.85814	8.70000	103.80346		3,476,000,000,000.00		400,000,000	770,000,000
<b>Total SBS25 SPOT</b>								<b>3,476,000,000,000.00</b>		<b>400,000,000</b>	<b>770,000,000</b>
<b>Total For SBS25</b>								<b>3,476,000,000,000.00</b>		<b>400,000,000</b>	<b>770,000,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	32.50281	100.00000	32.43127			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			9.61000	104.29607	9.62000	104.21177			0.00	0	2,570,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,570,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>2,570,000,000</b>
SBS28 On 23/04/2017 Spot Bond				101.35611		101.32208			0.00	40,000,000	20,000,000
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
SBS29 On 12/06/2019 Spot Bond			8.70000	102.77347	8.71000	102.71864			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			10.14000	90.58810	10.15000	90.50511			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				99.57227		99.52045			0.00	60,000,000	30,000,000
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
SBS31 On 27/06/2027 Spot Bond			9.88000	102.50492	9.89000	102.40984			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				100.37185		100.35122			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				100.38158		100.36041			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			10.03000	100.95003	10.04000	100.86458		29,087,000,000,000.00	2,900,000,000	1,450,000,000	
<b>Total SBS34 SPOT</b>								<b>29,087,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
<b>Total For SBS34</b>								<b>29,087,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
SBS35 On 29/01/2018 Spot Bond				101.63661		101.61615			0.00	1,020,000,000	710,000,000
<b>Total SBS35 SPOT</b>									<b>0.00</b>	<b>1,020,000,000</b>	<b>710,000,000</b>
<b>Total For SBS35</b>									<b>0.00</b>	<b>1,020,000,000</b>	<b>710,000,000</b>
SBS36 On 29/01/2020 Spot Bond				101.44019		101.41904			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			8.96000	98.08461	8.97000	98.02690			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			10.23000	95.01214	10.24000	94.92994		41,738,400,000,000.00	4,080,000,000	1,020,000,000	
<b>Total SBS38 SPOT</b>								<b>41,738,400,000,000.00</b>	<b>4,080,000,000</b>	<b>1,020,000,000</b>	
<b>Total For SBS38</b>								<b>41,738,400,000,000.00</b>	<b>4,080,000,000</b>	<b>1,020,000,000</b>	
SBS39 On 29/01/2030 Spot Bond			10.93000	93.14293	10.93500	93.08256		655,800,000,000.00	60,000,000	30,000,000	
<b>Total SBS39 SPOT</b>								<b>655,800,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
<b>Total For SBS39</b>								<b>655,800,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
SBS4 On 16/11/2021 Spot Bond			9.62000	98.76798	9.63000	98.69871			0.00	0	590,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>590,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>590,000,000</b>
SBS9 On 07/07/2016 Spot Bond			7.16000	105.92815	7.10000	105.95213			0.00	0	330,000,000
<b>Total SBS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For SBS9</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			2.38000	280.22298	2.38000	280.11072			91,630,000,000.00	38,500,000	68,500,000
<b>Total SBSI11 SPOT</b>									<b>91,630,000,000.00</b>	<b>38,500,000</b>	<b>68,500,000</b>
<b>Total For SBSI11</b>									<b>91,630,000,000.00</b>	<b>38,500,000</b>	<b>68,500,000</b>
SBSI12 On 31/01/2017 Spot Bond			1.71000	134.14552	1.71000	134.09425			171,000,000,000.00	100,000,000	50,000,000
<b>Total SBSI12 SPOT</b>									<b>171,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBSI12</b>									<b>171,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	29.99853	100.00000	29.92506			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>
SHF01 On 15/12/2016 Spot Bond			100.00000	34.75431	100.00000	34.66919			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	133.01846	2.37000	132.96526			0.00	0	0
<b>Total SHI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	100.10492	6.50000	100.08742			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				101.58305		101.56137			0.00	0	0
<b>Total SHS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04 On 29/06/2017 Spot Bond				101.47277		101.45047			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			8.55500	102.72198	8.56000	102.69058			0.00	0	260,000,000
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
SHS06 On 12/12/2017 Spot Bond				101.67467		101.65216			0.00	0	0
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.03774		100.01790			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				100.36479		100.34446			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	37.08274	100.00000	36.99290			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	113.39100	10.00000	113.36100			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				100.54976		100.52786			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				100.82152		100.80004			0.00	0	100,000,000
<b>Total SHS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SHS14</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SHS16L On 29/06/2016 Spot Bond			100.00000	52.47101	100.00000	52.34250			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	57.61825	100.00000	57.47714			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	42.19966	100.00000	42.09744			0.00	0	0
<b>Total SHS18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS19 On 10/09/2017 Spot Bond			9.39500	102.11007	9.40000	102.07563			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				99.76607		101.83367			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				101.05495		101.03218			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				100.22122		100.19902			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				100.22918		100.20616			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			9.75000	103.00767	9.76000	102.94364			0.00	0	3,700,000
<b>Total SHS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,700,000</b>
<b>Total For SHS25</b>									<b>0.00</b>	<b>0</b>	<b>3,700,000</b>
SHS26 On 29/06/2020 Spot Bond				100.22219		100.19992			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			7.90000	102.82592	7.89000	102.81248		18,012,000,000,000.00	2,280,000,000	1,140,000,000	
<b>Total SLI2 SPOT</b>								<b>18,012,000,000,000.00</b>	<b>2,280,000,000</b>	<b>1,140,000,000</b>	
<b>Total For SLI2</b>								<b>18,012,000,000,000.00</b>	<b>2,280,000,000</b>	<b>1,140,000,000</b>	
SLI3 On 15/08/2018 Spot Bond			9.08000	100.34420	9.09000	100.29546			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			8.45500	100.17540	8.46000	100.14386		63,750,700,000,000.00	7,540,000,000	3,770,000,000	
<b>Total SNT01 SPOT</b>								<b>63,750,700,000,000.00</b>	<b>7,540,000,000</b>	<b>3,770,000,000</b>	
<b>Total For SNT01</b>								<b>63,750,700,000,000.00</b>	<b>7,540,000,000</b>	<b>3,770,000,000</b>	
SPDA2 On 21/08/2016 Spot Bond				101.04312		101.02197			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				101.39406		101.37320			0.00	0	0
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA5 On 21/08/2024 Spot Bond				101.00318		100.98247			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				101.02954		101.00827			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				101.11124		101.08785			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			8.15500	103.69599	8.16000	103.66986			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				99.98190		99.96291			0.00	0	0
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				99.85934		99.83903			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			9.52500	94.56955	9.53500	94.51066		5,715,000,000,000.00	600,000,000	1,060,000,000	
<b>Total SSA06 SPOT</b>								<b>5,715,000,000,000.00</b>	<b>600,000,000</b>	<b>1,060,000,000</b>	
<b>Total For SSA06</b>								<b>5,715,000,000,000.00</b>	<b>600,000,000</b>	<b>1,060,000,000</b>	
SSN00 On 01/03/2017 Spot Bond				100.87275		100.84988			0.00	60,000,000	20,000,000
<b>Total SSN001 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For SSN001</b>									<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
SSN00 On 26/03/2017 Spot Bond				100.25839		100.23485			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				101.67267		101.65031			0.00	45,000,000	15,000,000
<b>Total SSN003 SPOT</b>									<b>0.00</b>	<b>45,000,000</b>	<b>15,000,000</b>
<b>Total For SSN003</b>									<b>0.00</b>	<b>45,000,000</b>	<b>15,000,000</b>
SSN00 On 31/03/2021 Spot Bond			9.42000	88.94118	9.43000	88.87975			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			9.42000	88.94118	9.43000	88.87975			0.00	0	0
<b>Total SSN005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On 15/01/2020 Spot Bond			9.12000	95.18528	9.13000	95.12888			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>
SSN008 On 18/06/2017 Spot Bond				100.47884		100.45607			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>
SSN009 On 15/09/2017 Spot Bond			7.93500	101.08949	7.94000	101.05902			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>
SSN011 On 31/01/2025 Spot Bond			2.55000	114.07227	2.55000	114.02609			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>
SSN012 On 21/12/2018 Spot Bond			8.74000	100.35657	8.75000	100.30603			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>
SSN015 On 26/08/2018 Spot Bond			8.50000	101.01073	8.50000	100.98765			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>
SSN017 On 21/12/2026 Spot Bond			10.27000	104.63417	10.28000	104.53920			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>
SSN018 On 02/09/2016 Spot Bond				100.76062		100.74018			0.00	0	0
<b>Total SSN018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 28/02/2031 Spot Bond			10.55000	74.00332	10.55500	73.95226			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024 On 21/01/2019 Spot Bond				101.73516		101.71352			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>
SSN026 On 16/01/2019 Spot Bond				99.85334		99.83242			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN027 On 25/09/2019 Spot Bond				100.32105		100.29790			0.00	0	0
<b>Total SSN027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN021 On 16/10/2019 Spot Bond				99.83652		99.81321			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>
SSN029 On 07/12/2023 Spot Bond				100.28215		100.25643			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>
SSN030 On 24/05/2017 Spot Bond				101.00452		100.98242			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>
SSN031 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>
SSN033 On 17/03/2020 Spot Bond				100.49304		100.47051			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>
SSN034 On 02/06/2020 Spot Bond				100.84968		100.82681			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				99.80408		99.78627			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				99.67239		99.65419			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				99.65400		99.63579			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				99.54466		99.52645			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				99.31178		99.29367			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				99.29193		99.27377			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY125€ On 17/11/2015 Spot Bond				99.29262		99.27448				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>
SY126C On 18/11/2015 Spot Bond				99.27265		99.25446				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>
SY1262 On 26/02/2016 Spot Bond				100.83505		100.81587				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>
SY1263 On 08/12/2015 Spot Bond				98.90838		98.89019				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>
SY1264 On 10/12/2015 Spot Bond				98.87240		98.85421				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>
SY1265 On 17/12/2015 Spot Bond				98.74386		98.72565				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>
SZ25 On 30/09/2025 Spot Bond			8.88000	101.00011	8.89000	100.91053				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				101.02295		101.00182				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/02/2048 Spot Bond				101.08972		101.06761				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			9.35000	100.16352	9.36000	100.10698				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	90.64523	100.00000	90.42576				0.00	0	0
<b>Total TF108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				99.81578		99.79706				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS112 On 02/05/2016 Spot Bond				101.32319		101.30335				0.00	0	0
<b>Total TFS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.58510		100.56445				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				100.35484		100.33516				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				99.92603		99.90525				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				100.97050						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	99.93920	100.00000	99.77904				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				101.42426		101.40444				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				101.43418		101.41423				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				100.01073		100.03864				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				100.01221		100.03958				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			7.55000	102.58510	7.54000	102.57218				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A1 On 18/10/2038 Spot Bond				101.65864		101.63736				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A2 On 18/10/2038 Spot Bond				101.70284		101.68100				0.00	0	0
<b>Total TH10A2 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 TH10A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond			7.83000	101.74740	7.83000	101.72617			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				101.63433		101.61336			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				101.68958		101.66791			0.00	0	0
<b>Total TH10A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond			7.39000	101.65018	7.39000	101.63014			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				101.63433		101.61336			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				101.68958		101.66791			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	101.59931	7.16000	101.57989			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				101.79785		101.77479			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				101.78901		101.76607			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				102.00104		101.97539			0.00	0	0
<b>Total TH10C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C: On 18/07/2017 Spot Bond				101.98501		101.96062			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				102.83926		102.80275			0.00	0	0
<b>Total TH10D1 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 TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D: On 18/07/2017 Spot Bond				102.74009		102.70487				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				101.63212		101.61118				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				101.70284		101.68100				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	101.94593	8.73000	101.92225				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				101.39132		101.37114				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				101.68958		101.66791				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			8.90000	100.13934	8.91000	100.09174				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				101.23044		101.21033				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				101.70154		101.68071				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				101.80227		101.77915				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				101.77797		101.75516				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				101.78128		101.75944				0.00	0	0
<b>Total TH11B3 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 TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C On 18/07/2041 Spot Bond				101.99663		101.97102				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>
TH11C On 18/07/2041 Spot Bond				102.00051		101.97592				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>
TH11C On 18/07/2041 Spot Bond				101.92301		101.89939				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>
TH11D On 18/07/2041 Spot Bond				102.68499		102.65049				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>
TH11D On 18/07/2041 Spot Bond				102.69381		102.65919				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>
TH11D On 18/07/2041 Spot Bond				102.66450		102.63153				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2048 Spot Bond				101.00977		100.98892				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond				101.04271		101.02117				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond			9.30000	100.78643	9.31000	100.72973				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>
TH12A On 21/02/2048 Spot Bond				101.02295		101.00182				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>
TH12A On 21/02/2048 Spot Bond				101.06903		101.04695				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond			9.21000	98.97944	9.22000	98.92369				0.00	0	0
<b>Total TH12A6 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 TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond				101.03653		101.01552				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: On 21/08/2019 Spot Bond				101.08972		101.06761				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: On 21/02/2048 Spot Bond			9.32000	97.87068	9.33000	97.81520				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: On 21/08/2019 Spot Bond				101.12824		101.10491				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/02/2048 Spot Bond				101.12824		101.10491				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: On 21/08/2019 Spot Bond				101.14952		101.12618				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: On 21/02/2048 Spot Bond				101.14952		101.12618				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: On 21/08/2019 Spot Bond				101.23331		101.20779				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				101.23331		101.20779				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: On 21/08/2019 Spot Bond				101.25575		101.23022				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>
TH12C: On 21/02/2048 Spot Bond				101.25443		101.22892				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				101.65809		101.62366				0.00	0	0
<b>Total TH12D1 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 TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				101.65809		101.62366				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				101.86558		101.83115				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				101.67833		101.64404				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				100.85069		100.83023				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				100.87554		100.85447				0.00	0	0
<b>Total TH13A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2050 Spot Bond				100.91617		100.89412				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			9.45000	99.76564	9.46000	99.63930				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				100.96691		100.94362				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				101.04573		101.02053				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				101.01197		100.98759				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>
TH9A1: On 18/07/2016 Spot Bond				101.70376		101.68290				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	7.06997	101.06155	7.05269				0.00	0	0
<b>Total THE8A1 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 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				101.79639		101.77688			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				101.67053		101.65009			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				101.95400		101.93418			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				101.67053		101.65009			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				101.69268		101.67196			0.00	0	0
<b>Total THE9A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				101.70376		101.68290			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				101.65724		101.63697			0.00	0	0
<b>Total THE9A8 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 THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				101.69268		101.67196				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				101.81450		101.79225				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				101.81450		101.79225				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				101.81450		101.79225				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				101.99166		101.96718				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				102.03594		102.01091				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				101.98058		101.95625				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				102.86585		102.83033				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				102.92115		102.88493				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				102.89903		102.86309				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>
TL20 On 22/02/2020 Spot Bond			9.56000	91.40905	9.57000	91.35452				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	113.39100	10.00000	113.36100				0.00	0	0
<b>Total TL20/R207 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 TL20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			8.09000	105.90328	8.09500	105.87084			333,308,000,000,000.00	41,200,000,000	10,600,000,000
<b>Total TN17 SPOT</b>									<b>33,308,000,000,000.00</b>	<b>41,200,000,000</b>	<b>10,600,000,000</b>
<b>Total For TN17</b>									<b>33,308,000,000,000.00</b>	<b>41,200,000,000</b>	<b>10,600,000,000</b>
TN20 On 17/09/2020 Spot Bond			9.59500	104.11679	9.60500	104.05050			326,607,083,500,000.00	34,039,300,000	17,630,700,000
<b>Total TN20 SPOT</b>									<b>326,607,083,500,000.00</b>	<b>34,039,300,000</b>	<b>17,630,700,000</b>
<b>Total For TN20</b>									<b>326,607,083,500,000.00</b>	<b>34,039,300,000</b>	<b>17,630,700,000</b>
TN20U On 14/04/2020 Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			9.89000	109.54301	9.90000	109.45773			437,929,200,000,000.00	44,280,000,000	21,140,000,000
<b>Total TN23 SPOT</b>									<b>437,929,200,000,000.00</b>	<b>44,280,000,000</b>	<b>21,140,000,000</b>
<b>Total For TN23</b>									<b>437,929,200,000,000.00</b>	<b>44,280,000,000</b>	<b>21,140,000,000</b>
TN25 On 19/08/2025 Spot Bond			10.08000	97.72099	10.09000	97.63477			292,320,000,000,000.00	29,000,000,000	14,890,000,000
<b>Total TN25 SPOT</b>									<b>292,320,000,000,000.00</b>	<b>29,000,000,000</b>	<b>14,890,000,000</b>
<b>Total For TN25</b>									<b>292,320,000,000,000.00</b>	<b>29,000,000,000</b>	<b>14,890,000,000</b>
TN27 On 14/11/2027 Spot Bond			10.07000	95.48309	10.07000	95.45759			256,013,638,000,000.00	25,423,400,000	9,311,700,000
<b>Total TN27 SPOT</b>									<b>256,013,638,000,000.00</b>	<b>25,423,400,000</b>	<b>9,311,700,000</b>
<b>Total For TN27</b>									<b>256,013,638,000,000.00</b>	<b>25,423,400,000</b>	<b>9,311,700,000</b>
TN30 On 09/10/2030 Spot Bond			10.51500	99.88802	10.52500	99.78549			42,060,000,000,000.00	4,000,000,000	2,000,000,000
<b>Total TN30 SPOT</b>									<b>42,060,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For TN30</b>									<b>42,060,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
TN40 On 09/10/2040 Spot Bond			10.76000	99.91383	10.77000	99.79918			104,425,800,000,000.00	9,705,000,000	4,752,500,000
<b>Total TN40 SPOT</b>									<b>104,425,800,000,000.00</b>	<b>9,705,000,000</b>	<b>4,752,500,000</b>
<b>Total For TN40</b>									<b>104,425,800,000,000.00</b>	<b>9,705,000,000</b>	<b>4,752,500,000</b>
TNF16 On 10/06/2016 Spot Bond				100.71298		100.69293			0.00	40,000,000	20,000,000
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
TNF18 On 22/08/2018 Spot Bond				100.76536		100.74438			0.00	0	0
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ1 On 15/08/2026 Spot Bond				101.33659		101.31100			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>

Contract Details	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 TORQ2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				101.15541		101.13383				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				101.57401		101.54443				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				101.15684		101.13524				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				101.18566		101.16350				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				101.20829		101.18517				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	113.39100	10.00000	113.36100				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				100.15194		100.07967				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.08381		100.01104				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2016 Spot Bond				100.09148		100.07405				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				99.37139		99.35180				0.00	0	0
<b>Total TPDA05 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 TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.24123	10.00000	100.21439				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	100.23521	9.75000	100.20905				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	10.23511	100.00000	10.20871				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				100.51071		100.49019				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				100.54069		100.51895				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	8.12884	100.00000	8.10892				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	8.66023	100.00000	8.63902				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				100.55732		100.53490				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	8.97907	100.00000	8.95707				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				100.56064		100.53809				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>
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.24476	100.00000	9.22212				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				100.65348		100.62718				0.00	0	0
<b>Total TRAD1 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 TRAD1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.48628	100.00000	12.45569			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				100.85742		100.82284			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	16.04662	100.00000	16.00732			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>
TSE01 On 31/07/2019 Spot Bond			100.00000	14.86901	100.00000	14.83299			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>
TSE03 On 31/10/2020 Spot Bond			100.00000	1.46552	100.00000	1.45436			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				106.71442		106.67627			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				99.62443		99.60565			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				99.11086		99.09234			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				98.83014		98.81127			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				98.08676		98.06836			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>
TSP18 On 04/02/2016 Spot Bond				97.84666		97.82841			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>
TSP18 On 18/02/2016 Spot Bond				97.54227		97.52365			0.00	0	0
<b>Total TSP184 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 TSP184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP184 On 03/03/2016 Spot Bond				97.24802		97.22918				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>
TSP185 On 17/03/2016 Spot Bond				96.92296		96.90373				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>
TSP186 On 31/03/2016 Spot Bond				96.65376		96.63452				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>
TSP188 On 12/11/2015 Spot Bond				99.38299		99.36485				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>
TSP189 On 12/05/2016 Spot Bond				95.88178		95.86272				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>
TSP190 On 26/05/2016 Spot Bond				95.57287		95.55362				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>
TSP191 On 09/06/2016 Spot Bond				95.25025		95.23079				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>
TSP192 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>
TSP193 On 14/01/2016 Spot Bond				98.25013		98.23209				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>
TSP194 On 18/08/2016 Spot Bond				93.93305		93.91373				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>
TSP195 On 15/09/2016 Spot Bond				93.26740		93.24772				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	15.83380	100.00000	15.79544				0.00	0	0
<b>Total TTO01U 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 TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 16/10/2015 Spot Bond				101.58749		101.56806				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				101.21673		101.19746				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				100.85181		100.83267				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				101.64747		101.62937				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				101.59316		101.57506				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				99.94259		99.92347				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				101.55695		101.53885				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				101.53885		101.52075				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				101.41535		101.39593				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				101.42397		101.40548				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>
TWC11 On 23/11/2015 Spot Bond				100.90616		100.88767				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				100.92524		100.90615				0.00	0	0
<b>Total TWC117 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 TWC117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC11 On 27/11/2015 Spot Bond				100.85068		100.83219				0.00	0	0
<b>Total TWC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC12 On 30/11/2015 Spot Bond				100.81370		100.79521				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 14/10/2015 Spot Bond				100.32168		100.30381				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				100.42900		100.41035				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				100.31941		100.30062				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				100.34104		100.32203				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				101.76193		101.74191				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				100.89808		100.87767				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				101.61004		101.59174				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>
TWCM2 On 30/11/2015 Spot Bond				100.83178		100.81288				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			9.25000	107.12264	9.26000	107.05267				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.68597	100.00000	8.66878				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	8.15353	100.00000	8.12808				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>
VJA03L On 20/10/2023 Spot Bond			100.00000	8.32525	100.00000	8.08760			860,000,000,000,000.00	108,600,000,000	108,600,000,000	
<b>Total VJA03U SPOT</b>									<b>860,000,000,000,000.00</b>	<b>108,600,000,000</b>	<b>108,600,000,000</b>	
<b>Total For VJA03U</b>									<b>860,000,000,000,000.00</b>	<b>108,600,000,000</b>	<b>108,600,000,000</b>	
VJB01L On 20/01/2023 Spot Bond			100.00000	8.48665	100.00000	8.46985				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	8.06095	100.00000	8.03578				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>
VJB03L On 20/10/2023 Spot Bond			100.00000	8.11539	100.00000	7.88372			280,000,000,000,000.00	12,800,000,000	6,400,000,000	
<b>Total VJB03U SPOT</b>									<b>280,000,000,000,000.00</b>	<b>12,800,000,000</b>	<b>6,400,000,000</b>	
<b>Total For VJB03U</b>									<b>280,000,000,000,000.00</b>	<b>12,800,000,000</b>	<b>6,400,000,000</b>	
VKC09 On 25/03/2016 Spot Bond				100.28333		100.26304				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				101.40647		101.38693				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				100.70575		100.68559				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				100.21124		100.19200				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				100.22024		100.20022				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>
VKE02 On 08/05/2016 Spot Bond				101.27663		101.25527				0.00	0	0
<b>Total VKE02 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 VKE02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				101.27830		101.25692			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				100.46287		100.44292			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				100.23903		100.21724			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				101.25741		101.23638			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				100.66514		100.64347			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	8.15836	100.00000	8.14221			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	7.80926	100.00000	7.78487			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>
VPA03L On 20/10/2023 Spot Bond			100.00000	9.45698	100.00000	9.18702		370,000,000,000,000.00	213,700,000,000	213,700,000,000	
<b>Total VPA03U SPOT</b>								<b>0,000,000,000,000.00</b>	<b>213,700,000,000</b>	<b>213,700,000,000</b>	
<b>Total For VPA03U</b>								<b>0,000,000,000,000.00</b>	<b>213,700,000,000</b>	<b>213,700,000,000</b>	
VPB01L On 20/01/2023 Spot Bond			100.00000	7.95904	100.00000	7.94329			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	7.71667	100.00000	7.69258			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>
VPB03L On 20/10/2023 Spot Bond			100.00000	9.66706	100.00000	9.39110		260,000,000,000,000.00	22,600,000,000	11,300,000,000	
<b>Total VPB03U SPOT</b>								<b>0,000,000,000,000.00</b>	<b>22,600,000,000</b>	<b>11,300,000,000</b>	
<b>Total For VPB03U</b>								<b>0,000,000,000,000.00</b>	<b>22,600,000,000</b>	<b>11,300,000,000</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>

Contract Details	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 WRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			7.04000	107.82780	7.03000	107.81393		125,312,000,000,000.00	17,800,000,000	8,900,000,000	
<b>Total WS04 SPOT</b>								<b>125,312,000,000,000.00</b>	<b>17,800,000,000</b>	<b>8,900,000,000</b>	
<b>Total For WS04</b>								<b>125,312,000,000,000.00</b>	<b>17,800,000,000</b>	<b>8,900,000,000</b>	
WS05 On 01/08/2018 Spot Bond			1.64000	242.72198	1.64000	242.62966		0.00	0	0	
<b>Total WS05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For WS05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
WSP2 On 28/05/2017 Spot Bond			7.52500	105.49179	7.53000	105.46291		37,625,000,000,000.00	5,000,000,000	4,500,000,000	
<b>Total WSP2 SPOT</b>								<b>37,625,000,000,000.00</b>	<b>5,000,000,000</b>	<b>4,500,000,000</b>	
<b>Total For WSP2</b>								<b>37,625,000,000,000.00</b>	<b>5,000,000,000</b>	<b>4,500,000,000</b>	
WSP3 On 28/05/2019 Spot Bond			7.98500	106.40885	7.99500	106.35454		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			8.32500	105.81181	8.33500	105.74991		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			8.55000	105.23823	8.56000	105.16973		56,430,000,000,000.00	6,600,000,000	3,300,000,000	
<b>Total WSP5 SPOT</b>								<b>56,430,000,000,000.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>	
<b>Total For WSP5</b>								<b>56,430,000,000,000.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>	
Z020 On 19/10/2015 Spot Bond			6.53000	99.82142	6.52000	99.80389		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			7.37500	74.98363	7.38500	74.93996		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	97.07447	100.00000	96.81698		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	51.73868	100.00000	51.64052		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>2.10e+0122,011,626,243,000</b>	<b>357,852,763,500</b>	<b>357,852,763,500</b>	
<b>Total for SPOT :</b>								<b>2.10e+017 011,626,243,000</b>	<b>357,852,763,500</b>	<b>357,852,763,500</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									2.10e+017	011,626,244,002	357,853,230,285
<b>Total Options</b>									0.00	0	67,407
<b>Grand Total:</b>									2.10e+017	011,626,244,002	357,853,297,692