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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/05/2015 Bond Future			122.19340	122.19340	122.23981	122.23981			0.00	0	0
EL28 On 06/08/2015 Bond Future			124.21316	124.21316	124.26207	124.26207			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			2,760.19000	2.76019	2,806,600		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			2,770.19000	2.77019	2,816,600		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			2,750.19000	2.75019	2,796,600		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			737.93000	0.73793	786,840		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			747.93000	0.74793	796,840		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			727.93000	0.72793	776,840		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total EL28 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2015	Bond Future			9.13433	86.74843	9.18318	86.36604			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.20270	88.17516	9.25288	87.78776			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.26710	85.85357	9.31871	85.46029			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,576</b>
ES33	On	07/05/2015	Bond Future	9.74	Call			4,182.26000	4.18226	4,564,650		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			4,254.50000	4.25450	4,636,890		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			4,326.65000	4.32665	4,709,040		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			2,535.23000	2.53523	2,922,630		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			2,608.68000	2.60868	2,996,080		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			2,682.03000	2.68203	3,069,430		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			2,393.86000	2.39386	2,000,580		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			2,552.42000	2.55242	2,159,140		0.00	0	0
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			2,473.09000	2.47309	2,079,810		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,576</b>
I2025	On	07/05/2015	Bond Future			118.43103	118.43103	118.47942	118.47942			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.21251	119.21251	119.26334	119.26334			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>16</b>
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			2,510.58000	2.51058	2,558,970		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			2,520.58000	2.52058	2,568,970		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			2,530.58000	2.53058	2,578,970		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			1,736.66000	1.73666	1,787,490		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			1,746.66000	1.74666	1,797,490		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			1,726.66000	1.72666	1,777,490		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>16</b>
I2038	On	07/05/2015			125.56340	125.56340	125.61454	125.61454			0.00	0	3,261
I2038	On	06/08/2015			126.31577	126.31577	126.36946	126.36946			0.00	0	0
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>3,261</b>
I2038	On	07/05/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	126.99	Put			1,375.46000	1.37546	1,426,600		0.00	0	0
I2038	On	07/05/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.00	Put			1,385.46000	1.38546	1,436,600		0.00	0	0
I2038	On	07/05/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Put			1,395.46000	1.39546	1,446,600		0.00	0	0
I2038	On	06/08/2015	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.01	Put			1,640.54000	1.64054	1,694,230		0.00	0	0
I2038	On	06/08/2015	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	127.99	Put			1,620.54000	1.62054	1,674,230		0.00	0	0
I2038	On	06/08/2015	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.00	Put			1,630.54000	1.63054	1,684,230		0.00	0	0
<b>Total I2038 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>3,261</b>
I2046	On	07/05/2015			125.56295	125.56295	125.61439	125.61439			0.00	0	5,889
I2046	On	06/08/2015			127.63820	127.63820	127.69209	127.69209			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,889</b>
I2046	On	07/05/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	126.99	Put			1,375.61000	1.37561	1,427,050		0.00	0	0
I2046	On	07/05/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.00	Put			1,385.61000	1.38561	1,437,050		0.00	0	0
I2046	On	07/05/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.01	Put			1,395.61000	1.39561	1,447,050		0.00	0	0
I2046	On	06/08/2015	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	128.99	Put			1,297.91000	1.29791	1,351,800		0.00	0	0
I2046	On	06/08/2015	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.00	Put			1,307.91000	1.30791	1,361,800		0.00	0	0
I2046	On	06/08/2015	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.01	Put			1,317.91000	1.31791	1,371,800		0.00	0	0
<b>Total I2046 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>5,889</b>
I2050	On	07/05/2015			134.67272	134.67272	134.72671	134.72671			0.00	0	2,753
I2050	On	06/08/2015			135.42636	135.42636	135.48295	135.48295			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,753</b>
I2050	On	07/05/2015	134.99	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
I2050	On	07/05/2015	Bond Future	134.99	Put			263.29000	0.26329	317,280		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			273.29000	0.27329	327,280		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			283.29000	0.28329	337,280		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			1,507.05000	1.50705	1,563,640		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			1,517.05000	1.51705	1,573,640		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			1,527.05000	1.52705	1,583,640		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>2,753</b>
R186	On	07/05/2015	Bond Future			7.62885	125.93505	7.68201	125.47298		7.74	132,105,867.45	1,049	33,096
R186	On	06/08/2015	Bond Future			7.66611	122.70819	7.72101	122.24025		7.84	0.00	0	540
R186	On	05/11/2015	Bond Future			7.69580	124.74994	7.75258	124.27506		7.62	0.00	0	0
R186	On	04/02/2016	Bond Future			7.70901	121.70098	7.76747	121.22072		7.65	0.00	0	5,660
<b>Total R186 Future</b>												<b>132,105,867.45</b>	<b>1,049</b>	<b>39,296</b>
R186	On	07/05/2015	Bond Future	8.25	Call			5,099.46000	5.09946	5,498,480	8.05	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			308.56000	0.30856	245,510	8.05	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			5,170.70000	5.17070	5,571,540	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			297.79000	0.29779	236,560	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Call			2,276.93000	2.27693	2,552,220	7.77	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Put			2,918.58000	2.91858	2,604,120	7.64	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.50	Call			1,034.03000	1.03403	1,199,130	7.66	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			1,259.85000	1.25985	1,073,070	7.77	0.00	0	300
R186	On	07/05/2015	Bond Future	8.24	Call			5,028.48000	5.02848	5,425,630	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			319.67000	0.31967	254,750	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			2,626.05000	2.62605	2,329,080	7.66	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.40	Call			750.16000	0.75016	881,020	7.62	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			3,228.98000	3.22898	2,897,770	7.62	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.45	Call			884.24000	0.88424	1,031,850	7.64	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,595.69000	1.59569	1,429,480	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,906.89000	3.90689	4,210,830	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,566.52000	1.56652	1,402,520	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,960.88000	3.96088	4,267,020	7.97	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,537.77000	1.53777	1,375,970	7.97	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			9,693.91000	9.69391	10,128,910	8.32	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			213.17000	0.21317	180,230	8.32	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			3,853.25000	3.85325	4,154,980	7.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.26	Call			5,676.61000	5.67661	6,012,420	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,543.25000	1.54325	1,404,180	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			10,252.46000	10.25246	10,677,200	8.08	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			431.42000	0.43142	381,280	8.08	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,564.77000	5.56477	5,897,360	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,590.64000	1.59064	1,448,350	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,620.76000	5.62076	5,954,960	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,566.98000	1.56698	1,426,300	7.85	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			2,556.13000	2.55613	2,754,570	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			4,858.85000	4.85885	4,577,030	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			2,590.00000	2.59000	2,790,190	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			4,808.70000	4.80870	4,528,630	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			2,624.14000	2.62414	2,826,080	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			4,758.90000	4.75890	4,480,580	7.57	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,087</b>
<b>Total For R186</b>												<b>132,105,867.45</b>	<b>1,049</b>	<b>57,383</b>
R197	On	07/05/2015	Bond Future			288.19151	288.19151	288.20703	288.20703			0.00	0	861
R197	On	06/08/2015	Bond Future			286.84946	286.84946	286.86921	286.86921			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>861</b>
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			5,802.97000	5.80297	5,818,490		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			5,782.97000	5.78297	5,798,490		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			5,792.97000	5.79297	5,808,490		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			1,130.79000	1.13079	1,150,540		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			1,140.79000	1.14079	1,160,540		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			1,120.79000	1.12079	1,140,540		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>861</b>
R202	On	07/05/2015	Bond Future			236.33419	236.33419	236.43170	236.43170			0.00	0	50,916
R202	On	06/08/2015	Bond Future			236.99759	236.99759	237.09961	237.09961			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>50,916</b>
R202	On	07/05/2015	Bond Future	238.51	Put			2,078.30000	2.07830	2,175,810		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			2,058.30000	2.05830	2,155,810		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	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
R202	On	07/05/2015	Bond Future	238.50	Put			2,068.30000	2.06830	2,165,810		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			2,910.39000	2.91039	3,012,410		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			2,890.39000	2.89039	2,992,410		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			2,900.39000	2.90039	3,002,410		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>50,916</b>
R2023	On	07/05/2015	Bond Future			7.38643	103.64761	7.43981	103.33166		6.06	0.00	0	14,434
R2023	On	06/08/2015	Bond Future			7.41970	105.35199	7.47521	105.03229		5.89	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,434</b>
R2023	On	07/05/2015	Bond Future	8.16	Put			96.04000	0.09604	72,910	6.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			4,137.21000	4.13721	4,428,340	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			104.30000	0.10430	79,480	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			4,189.12000	4.18912	4,481,110	6.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			100.09000	0.10009	76,130	6.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,241.16000	4.24116	4,533,980	6.39	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,719.16000	4.71916	4,992,090	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			330.81000	0.33081	284,040	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,701.43000	8.70143	9,015,070	6.27	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			30.73000	0.03073	24,670	6.27	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,626.24000	4.62624	4,897,330	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			346.74000	0.34674	298,130	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,672.64000	4.67264	4,944,660	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			338.69000	0.33869	291,010	6.17	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>911</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>15,345</b>
R203	On	07/05/2015	Bond Future			6.62962	104.74855	6.68637	104.62460		1.95	57,087,959.75	545	7,710
R203	On	06/08/2015	Bond Future			6.62920	106.47133	6.69264	106.34682		1.79	0.00	0	0
R203	On	05/11/2015	Bond Future			6.60237	104.07516	6.67451	103.94935		1.64	0.00	0	0
<b>Total R203 Future</b>												<b>57,087,959.75</b>	<b>545</b>	<b>7,710</b>
R203	On	07/05/2015	Bond Future	7.24	Call			1,244.70000	1.24470	1,356,570	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			45.31000	0.04531	33,230	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,264.21000	1.26421	1,376,530	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			43.32000	0.04332	31,690	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,283.78000	1.28378	1,396,540	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			41.40000	0.04140	30,210	2.04	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			554.75000	0.55475	621,810	1.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/08/2015	Bond Future	6.74	Put			461.93000	0.46193	404,480	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			565.41000	0.56541	633,230	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			453.00000	0.45300	396,310	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			576.47000	0.57647	645,030	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			444.48000	0.44448	388,530	1.79	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			147.72000	0.14772	173,040	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,349.65000	1.34965	1,249,160	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			151.37000	0.15137	177,160	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,335.61000	1.33561	1,235,590	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			155.09000	0.15509	181,350	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,321.64000	1.32164	1,222,090	1.59	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>												<b>57,087,959.75</b>	<b>545</b>	<b>7,710</b>
R2030	On	07/05/2015	Bond Future			8.05257	101.76394	8.09542	101.40024			0.00	0	5,775
R2030	On	06/08/2015	Bond Future			8.09808	99.42898	8.14212	99.06068			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,775</b>
R2030	On	07/05/2015	Bond Future	8.74	Call			5,252.79000	5.25279	5,616,490		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			5,331.16000	5.33116	5,694,860		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			5,409.43000	5.40943	5,773,130		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			3,260.33000	3.26033	2,892,030		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			3,435.07000	3.43507	3,066,770		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			3,347.65000	3.34765	2,979,350		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			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>5,775</b>
R2032	On	07/05/2015	Bond Future			8.19694	101.41272	8.24490	100.97809			0.00	0	18
R2032	On	06/08/2015	Bond Future			8.24143	103.08096	8.29065	102.64066			0.00	0	0
R2032	On	05/11/2015	Bond Future			8.28040	100.63969	8.33097	100.19279			0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>18</b>
R2032	On	07/05/2015	Bond Future	8.49	Call			2,178.99000	2.17899	2,613,620		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			2,266.42000	2.26642	2,701,050		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			2,353.73000	2.35373	2,788,360		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	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
R2032	On	06/08/2015	Bond Future	8.51	Call			1,928.46000	1.92846	2,368,760		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			1,754.89000	1.75489	2,195,190		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			1,841.73000	1.84173	2,282,030		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	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			2,886.41000	2.88641	2,439,510		0.00	0	0
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			3,070.25000	3.07025	2,623,350		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			2,978.27000	2.97827	2,531,370		0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>18</b>
R2037	On	07/05/2015	Bond Future			8.25036	104.85353	8.30323	104.31518			0.00	0	32,860
R2037	On	06/08/2015	Bond Future			8.29428	102.31888	8.34850	101.77308			0.00	0	1,954
R2037	On	05/11/2015	Bond Future			8.32925	104.02180	8.38483	103.46764			0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>34,814</b>
R2037	On	07/05/2015	Bond Future	8.99	Call			6,610.17000	6.61017	7,148,520		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			6,701.40000	6.70140	7,239,750		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			6,792.50000	6.79250	7,330,850		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			3,809.73000	3.80973	4,355,530		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			3,904.10000	3.90410	4,449,900		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			3,998.33000	3.99833	4,544,130		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			3,829.78000	3.82978	3,275,620		0.00	0	0
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			4,040.37000	4.04037	3,486,210		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			3,934.99000	3.93499	3,380,830		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>34,814</b>
R204	On	07/05/2015	Bond Future			6.85575	106.71429	6.92151	106.50272		2.93	0.00	0	14,609
R204	On	06/08/2015	Bond Future			6.87932	104.43270	6.95024	104.21914		2.93	0.00	0	0



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	05/11/2015	Bond Future			6.88426	106.17025	6.96128	105.95389		2.77	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,609</b>
R204	On	07/05/2015	Bond Future	7.49	Call			1,878.13000	1.87813	2,069,110	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			71.05000	0.07105	50,460	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,906.49000	1.90649	2,098,240	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			67.97000	0.06797	48,150	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,935.03000	1.93503	2,127,500	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			65.09000	0.06509	45,990	3.06	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,295.69000	4.29569	4,504,710	3.14	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			18.32000	0.01832	13,780	3.14	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,487.36000	2.48736	2,673,410	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			145.53000	0.14553	118,020	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,512.90000	2.51290	2,699,540	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			141.84000	0.14184	114,920	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,538.52000	2.53852	2,725,740	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			138.24000	0.13824	111,900	3.09	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			264.19000	0.26419	309,630	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			2,255.07000	2.25507	2,084,150	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			252.08000	0.25208	295,960	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			2,300.44000	2.30044	2,127,960	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			258.08000	0.25808	302,740	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			2,277.70000	2.27770	2,106,000	2.65	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>699</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>15,308</b>
R2044	On	07/05/2015	Bond Future			8.30325	107.27971	8.37131	106.51371			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.34500	104.65968	8.41476	103.88251			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.37834	106.40154	8.44978	105.61219			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,494</b>
R2044	On	07/05/2015	Bond Future	9.00	Call			6,652.33000	6.65233	7,418,330		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			6,752.29000	6.75229	7,518,290		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			6,552.21000	6.55221	7,318,210		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			3,707.08000	3.70708	4,484,250		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			3,498.46000	3.49846	4,275,630		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			3,602.86000	3.60286	4,380,030		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	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
R2044	On	05/11/2015	Bond Future	8.25	Put			2,232.94000	2.23294	1,443,590		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			2,119.27000	2.11927	1,329,920		0.00	0	0
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			2,346.83000	2.34683	1,557,480		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	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>9,494</b>
R2048	On	07/05/2015	Bond Future			8.28927	106.88549	8.35202	106.15400			151,777,395.80	1,420	34,258
R2048	On	06/08/2015	Bond Future			8.32655	108.64315	8.39079	107.90105			0.00	0	745
R2048	On	05/11/2015	Bond Future			8.36089	106.01862	8.42667	105.26496			0.00	0	0
<b>Total R2048 Future</b>												<b>151,777,395.80</b>	<b>1,420</b>	<b>35,003</b>
R2048	On	07/05/2015	Bond Future	9.26	Call			9,666.71000	9.66671	10,398,200		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			9,470.91000	9.47091	10,202,400		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			9,568.90000	9.56890	10,300,390		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			4,093.70000	4.09370	4,835,800		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			3,879.18000	3.87918	4,621,280		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			3,986.54000	3.98654	4,728,640		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			5,185.63000	5.18563	4,431,970		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			5,061.92000	5.06192	4,308,260		0.00	0	0
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			4,938.46000	4.93846	4,184,800		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			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>151,777,395.80</b>	<b>1,420</b>	<b>35,003</b>
R207	On	07/05/2015	Bond Future			7.02744	103.20312	7.07666	103.00888		3.86	0.00	0	35,334
R207	On	06/08/2015	Bond Future			7.05931	101.25745	7.11148	101.06146		3.85	0.00	0	0
R207	On	05/11/2015	Bond Future			7.07267	102.94230	7.12818	102.74380		3.68	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>35,334</b>
R207	On	07/05/2015	Bond Future	7.73	Call			2,608.72000	2.60872	2,786,320	4.10	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			73.03000	0.07303	56,390	4.10	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			4,466.81000	4.46681	4,659,350	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			5.54000	0.00554	3,840	4.20	0.00	0	0

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	07/05/2015	Bond Future	8.25	Call			4,503.77000	4.50377	4,696,400	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			5.21000	0.00521	3,600	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,540.74000	4.54074	4,733,460	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			4.90000	0.00490	3,380	4.20	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,837.20000	1.83720	1,972,350	3.98	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			539.75000	0.53975	478,910	3.98	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,616.72000	2.61672	2,774,990	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			291.62000	0.29162	253,900	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,646.39000	2.64639	2,805,360	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			284.82000	0.28482	247,800	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,676.33000	2.67633	2,835,990	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			278.32000	0.27832	241,990	4.05	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			2,662.37000	2.66237	2,810,950	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			505.83000	0.50583	455,910	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			2,688.94000	2.68894	2,838,160	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			497.62000	0.49762	448,340	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			2,715.33000	2.71533	2,865,200	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			489.25000	0.48925	440,620	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			1,895.70000	1.89570	2,021,790	3.79	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			824.74000	0.82474	752,330	3.79	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>189</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>35,523</b>
R208	On	07/05/2015	Bond Future			7.14732	98.88223	7.20116	98.63046		4.89	98,882.23	1	60,921
R208	On	06/08/2015	Bond Future			7.17708	100.50875	7.23353	100.25427		4.74	0.00	0	0
R208	On	05/11/2015	Bond Future			7.19654	98.78023	7.25593	98.52226		4.69	0.00	0	0
<b>Total R208 Future</b>												<b>98,882.23</b>	<b>1</b>	<b>60,921</b>
R208	On	07/05/2015	Bond Future	8.01	Call			3,735.78000	3.73578	3,975,370	5.21	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			46.25000	0.04625	34,070	5.21	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,650.91000	3.65091	3,889,510	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			50.55000	0.05055	37,380	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,693.30000	3.69330	3,932,410	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			48.34000	0.04834	35,680	5.20	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			3,598.59000	3.59859	3,814,730	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			19.61000	0.01961	15,540	5.06	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			264.43000	0.26443	226,090	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,635.43000	3.63543	3,852,320	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			258.12000	0.25812	220,530	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,672.36000	3.67236	3,890,000	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			251.94000	0.25194	215,100	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,978.04000	6.97804	7,228,450	5.06	0.00	0	0

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	05/11/2015	Bond Future	7.74	Call			2,818.12000	2.81812	3,000,950	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			745.87000	0.74587	670,730	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,848.35000	2.84835	3,032,110	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			733.86000	0.73386	659,650	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,878.71000	2.87871	3,063,390	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			722.00000	0.72200	648,710	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,326.50000	5.32650	5,559,790	5.00	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			188.35000	0.18835	163,670	5.00	0.00	0	2,200
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,398</b>
<b>Total For R208</b>												<b>98,882.23</b>	<b>1</b>	<b>63,319</b>
R209	On	07/05/2015	Bond Future			8.20644	81.31037	8.25403	80.91005		12.47	36,589,666.50	450	14,141
R209	On	06/08/2015	Bond Future			8.24494	82.64786	8.29362	82.24219		12.25	0.00	0	0
R209	On	05/11/2015	Bond Future			8.27845	80.87423	8.32830	80.46236		12.50	0.00	0	0
<b>Total R209 Future</b>												<b>36,589,666.50</b>	<b>450</b>	<b>14,141</b>
R209	On	07/05/2015	Bond Future	7.30	Call			49.06000	0.04906	60,010	11.97	0.00	0	700
R209	On	07/05/2015	Bond Future	9.00	Put			210.36000	0.21036	170,990	13.18	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			6,178.92000	6.17892	6,540,960	13.19	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			203.38000	0.20338	165,100	13.19	0.00	0	0
R209	On	07/05/2015	Bond Future	7.30	Put			8,680.37000	8.68037	8,291,000	11.97	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Call			1,988.58000	1.98858	2,201,510	12.52	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Put			1,604.72000	1.60472	1,417,330	12.52	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			6,043.93000	6.04393	6,403,740	13.17	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			217.62000	0.21762	177,110	13.17	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			6,111.34000	6.11134	6,472,290	13.18	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			6,400.72000	6.40072	6,726,310	12.78	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			771.57000	0.77157	691,490	12.78	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			11,912.20000	11.91220	12,303,810	12.94	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			95.36000	0.09536	81,300	12.94	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			6,282.28000	6.28228	6,605,390	12.76	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			802.00000	0.80200	719,440	12.76	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			6,341.43000	6.34143	6,665,790	12.77	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			786.66000	0.78666	705,350	12.77	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			4,876.60000	4.87660	4,624,900	12.37	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			2,127.43000	2.12743	2,284,380	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			4,986.00000	4.98600	4,731,080	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			2,159.06000	2.15906	2,317,610	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			4,930.96000	4.93096	4,677,640	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			2,191.23000	2.19123	2,351,400	12.37	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,314</b>
<b>Total For R209</b>												<b>36,589,666.50</b>	<b>450</b>	<b>18,455</b>

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	07/05/2015	Bond Future			174.69643	174.69643	174.76932	174.76932			0.00	0	583
R210	On	06/08/2015	Bond Future			177.58355	177.58355	177.66014	177.66014			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>583</b>
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			2,220.68000	2.22068	2,293,570		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			2,230.68000	2.23068	2,303,570		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			2,240.68000	2.24068	2,313,570		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			1,329.86000	1.32986	1,406,450		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			1,339.86000	1.33986	1,416,450		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			1,349.86000	1.34986	1,426,450		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>583</b>
R211	On	07/05/2015	Bond Future			131.78942	131.78942	131.84663	131.84663			0.00	0	1,120
R211	On	06/08/2015	Bond Future			132.33530	132.33530	132.39528	132.39528			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
R211	On	07/05/2015	Bond Future	135.01	Put			3,163.37000	3.16337	3,220,580		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			3,143.37000	3.14337	3,200,580		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			3,153.37000	3.15337	3,210,580		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			2,614.72000	2.61472	2,674,700		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			2,594.72000	2.59472	2,654,700		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			2,604.72000	2.60472	2,664,700		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	07/05/2015	Bond Future			137.28928	137.28928	137.17266	137.17266			0.00	0	1,145
R212	On	06/08/2015	Bond Future			137.76675	137.76675	137.65011	137.65011			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			3,817.34000	3.81734	3,700,720		0.00	0	0

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	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			3,827.34000	3.82734	3,710,720		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			3,837.34000	3.83734	3,720,720		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			3,339.89000	3.33989	3,223,250		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			3,349.89000	3.34989	3,233,250		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			3,359.89000	3.35989	3,243,250		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>1,145</b>
R213	On	07/05/2015	Bond Future			8.10817	91.59723	8.15078	91.24843		10.60	73,277,784.00	800	15,666
R213	On	06/08/2015	Bond Future			8.14902	93.10349	8.19272	92.75021		10.38	0.00	0	0
R213	On	05/11/2015	Bond Future			8.18666	91.10682	8.23155	90.74819		10.56	0.00	0	0
<b>Total R213 Future</b>												<b>73,277,784.00</b>	<b>800</b>	<b>15,666</b>
R213	On	07/05/2015	Bond Future	8.74	Call			4,951.41000	4.95141	5,248,960	10.99	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			317.33000	0.31733	266,080	10.99	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			5,016.73000	5.01673	5,315,640	11.00	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			306.95000	0.30695	257,060	11.00	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			5,082.25000	5.08225	5,382,490	11.01	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			296.87000	0.29687	248,310	11.01	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,914.30000	3.91430	4,142,160	10.52	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,562.01000	1.56201	1,436,590	10.52	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,964.68000	3.96468	4,194,120	10.53	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,534.78000	1.53478	1,410,940	10.53	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,015.34000	4.01534	4,246,350	10.54	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,507.93000	1.50793	1,385,660	10.54	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			1,565.94000	1.56594	1,678,690	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			5,604.78000	5.60478	5,358,900	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1,591.88000	1.59188	1,705,970	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			5,546.05000	5.54605	5,301,510	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1,618.09000	1.61809	1,733,550	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			5,487.70000	5.48770	5,244,530	10.33	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>73,277,784.00</b>	<b>800</b>	<b>15,666</b>
R214	On	07/05/2015	Bond Future			8.23352	82.84487	8.28091	82.41802		13.25	107,698,331.00	1,300	15,271
R214	On	06/08/2015	Bond Future			8.26972	84.20722	8.31817	83.77454		13.01	0.00	0	0
R214	On	05/11/2015	Bond Future			8.30300	82.31579	8.35258	81.87643		13.30	0.00	0	0
R214	On	04/02/2016	Bond Future			8.32728	83.80135	8.37784	83.35617		12.99	0.00	0	4,420

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R214 Future</b>									<b>107,698,331.00</b>	<b>1,300</b>	<b>19,691</b>
R214 On 07/05/2015 Bond Future	9.15	Call			7,386.93000	7.38693	7,782,870	14.15	0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Put			158.47000	0.15847	127,560	14.15	0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Call			7,458.58000	7.45858	7,855,410	14.16	0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Put			153.14000	0.15314	123,120	14.16	0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Call			7,315.32000	7.31532	7,710,340	14.14	0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Put			163.97000	0.16397	132,140	14.14	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Call			5,041.00000	5.04100	5,343,660	13.18	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			1,425.54000	1.42554	1,295,520	13.18	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			5,098.30000	5.09830	5,402,670	13.19	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			1,400.33000	1.40033	1,272,020	13.19	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			5,155.83000	5.15583	5,461,910	13.20	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			1,375.48000	1.37548	1,248,880	13.20	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			5,446.79000	5.44679	5,172,740	13.03	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Call			2,270.85000	2.27085	2,437,870	13.04	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			5,386.51000	5.38651	5,114,170	13.04	0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			2,203.83000	2.20383	2,367,420	13.02	0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			5,507.28000	5.50728	5,231,510	13.02	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			2,237.32000	2.23732	2,402,630	13.03	0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			6,185.88000	6.18588	5,913,340	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			2,702.11000	2.70211	2,876,260	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			6,126.28000	6.12628	5,855,250	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			2,736.51000	2.73651	2,912,180	12.73	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			6,067.10000	6.06710	5,797,590	12.73	0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			2,667.96000	2.66796	2,840,600	12.72	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>107,698,331.00</b>	<b>1,300</b>	<b>19,691</b>
<b>Total for Bond</b>									<b>558,635,886.73</b>	<b>5,565</b>	<b>406,624</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>

Contract Details	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 ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	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 R157/R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R157/R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 07/05/2015 GOVI			500.53300	500.53300	498.92500	498.92500			80,085,280.00	16	452
GOVI On 06/08/2015 GOVI			508.67700	508.67700	507.04500	507.04500			0.00	0	29
GOVI On 05/11/2015 GOVI			517.22400	517.22400	515.56500	515.56500			0.00	0	0
<b>Total GOVI Future</b>									<b>80,085,280.00</b>	<b>16</b>	<b>481</b>
GOVI On 07/05/2015 GOVI	450.00	Call			489,250.00000	48.92500	505,330,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			489,150.00000	48.91500	505,230,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			489,350.00000	48.93500	505,430,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			70,350.00000	7.03500	86,670,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			70,550.00000	7.05500	86,870,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			70,450.00000	7.04500	86,770,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			144,350.00000	14.43500	127,760,000		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			144,450.00000	14.44500	127,860,000		0.00	0	0
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			144,250.00000	14.42500	127,660,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>80,085,280.00</b>	<b>16</b>	<b>481</b>
<b>Total for GOVI</b>									<b>80,085,280.00</b>	<b>16</b>	<b>481</b>
AL12 On 07/05/2015 Index Future			566.55600	566.55600	563.88600	563.88600			0.00	0	0
<b>Total AL12 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL37 On 07/05/2015 Index Future			462.29500	462.29500	461.34800	461.34800			0.00	0	119
AL37 On 06/08/2015 Index Future			469.81700	469.81700	468.85700	468.85700			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>119</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>119</b>
AL7T On 07/05/2015 Index Future			552.39900	552.39900	550.53600	550.53600			0.00	0	3
AL7T On 06/08/2015 Index Future			561.38800	561.38800	559.49600	559.49600			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
ALBI On 07/05/2015 Index Future			504.52300	504.52300	502.85700	502.85700			0.00	0	618
ALBI On 06/08/2015 Index Future			512.73200	512.73200	511.04100	511.04100			0.00	0	10
ALBI On 05/11/2015 Index Future			521.34700	521.34700	519.62800	519.62800			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>628</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>628</b>
IGOV On 07/05/2015 Index Future			224.79900	224.79900	224.77800	224.77800			0.00	0	1,076
IGOV On 06/08/2015 Index Future			228.47500	228.47500	228.45500	228.45500			0.00	0	100
IGOV On 05/11/2015 Index Future			232.33200	232.33200	232.31200	232.31200			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,176</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,176</b>
ILBI On 07/05/2015 Index Future			608.69800	608.69800	608.82000	608.82000			0.00	0	0
ILBI On 06/08/2015 Index Future			618.66900	618.66900	618.79600	618.79600			0.00	0	159
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>159</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>159</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>2,085</b>
JIBAR f On 18/03/2015 Jibar Future			6.10000	93.90000	6.11000	93.89000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.12000	93.88000	6.14000	93.86000			0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.16000	93.84000	6.19000	93.81000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.17000	93.83000	6.21000	93.79000			0.00	0	5,000
JIBAR f On 15/07/2015 Jibar Future			6.14000	93.86000	6.24000	93.76000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.24500	93.75500	6.24500	93.75500			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.25000	93.75000	6.31000	93.69000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.37000	93.63000	6.45000	93.55000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.50000	93.50000	6.59000	93.41000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.66000	93.34000	6.76000	93.24000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			6.81000	93.19000	6.90000	93.10000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			6.95000	93.05000	7.04000	92.96000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>7,850</b>
<b>Total for Derivatives :</b>									<b>638,721,166.73</b>	<b>5,581</b>	<b>417,040</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.10082			0.00	0	0
<b>Total AA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			6.75000	103.54459	6.75000	103.48791			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.34173				0.00	0	0
<b>Total AA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			8.06500	108.21230	8.06500	108.14142				0.00	0	500,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.90726				0.00	0	0
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			8.63000	107.60323	8.63000	107.52832				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	105.94300	10.00000	105.86000				0.00	0	0
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.01773				0.00	0	0
<b>Total AB010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.09138				0.00	0	0
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			8.93000	100.31851	8.93000	100.24590				0.00	0	0
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB014L On 19/11/2024 Spot Bond			100.00000	9.67011	100.00000	9.59764				0.00	0	0
<b>Total AB014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 13/11/2024 Spot Bond			10.84000	103.01910	10.84000	102.92901				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	11.08262	100.00000	11.01473				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>
AB06 On 27/03/2015 Spot Bond			6.87000	103.56269	6.87000	103.50451				0.00	0	170,000,000

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 AB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For AB06</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.03993				0.00	0	90,000,000
<b>Total AB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For AB08</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
AB09 On 03/05/2017 Spot Bond			8.29500	107.22712	8.29500	107.15493				0.00	0	500,000,000
<b>Total AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800				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			2.42000	125.47798	2.42000	271.71452				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0: On 25/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABFN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0: On 17/03/2016 Spot Bond				100.00000	0.00000	101.90912				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>
ABFN0: On 17/03/2018 Spot Bond				100.00000	0.00000	101.49547				0.00	10,000,000,000	5,000,000,000
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
ABFN0: On 17/03/2020 Spot Bond				100.00000	0.00000	101.55445				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>
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	101.59363				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>
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	98.97186				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>
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	100.75807				0.00	1,000,000,000	1,000,000,000
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.45283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABN03I On 12/03/2015 Spot Bond			100.00000	97.33333	100.00000	98.06358				0.00	0	0
<b>Total ABN03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.16000	173.09710	2.16000	173.07650				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN07 On 13/06/2015 Spot Bond			2.76000	164.15029	2.76000	164.12286				0.00	0	0
<b>Total ABN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	174.93944	2.17000	174.91848				0.00	0	0
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.82000	186.93205	1.82000	186.91499				0.00	0	0
<b>Total ABN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			7.64125	80.69886	7.64125	80.65004				0.00	0	0
<b>Total ABN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			7.64125	80.69886	7.64125	80.65004				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	97.66000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.45624				0.00	0	0
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	96.39000				0.00	0	0
<b>Total ABN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	95.53000				0.00	0	0
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	95.00000				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 ABN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	93.57000				0.00	0	0
<b>Total ABN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	92.99000				0.00	0	0
<b>Total ABN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.05805				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.92201				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	92.65000				0.00	0	0
<b>Total ABN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	91.98000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.71000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	91.45000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.19931				0.00	0	0
<b>Total ABN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN56 On 15/09/2015 Spot Bond			7.04000	109.59752	7.04000	109.53469				0.00	0	0
<b>Total ABN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.92518				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	90.16000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	89.66000				0.00	0	0
<b>Total ABN60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			2.76000	93.61049	2.76000	107.50916				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			2.51500	102.03419	2.51500	160.99329				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			2.38000	116.92224	2.38000	214.39022				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
<b>Total ABN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	88.42000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.01000	92.96966	9.01000	92.90252				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	100.50000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	84.14000				0.00	0	0
<b>Total ABN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.21489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	96.13000				0.00	0	0
<b>Total ABN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	104.20500				0.00	0	0
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	108.07659	9.63000	107.99283				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	99.72000				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			9.04500	112.44547	9.04500	112.36351				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.33500	95.38650	8.33500	95.32232				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	100.24000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	107.50000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.14000	111.71911	9.14000	111.63684			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	89.89000			0.00	0	0
<b>Total ABN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.70410			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.54726			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			7.79500	110.07388	7.79500	110.00414			0.00	0	1,640,000,000
<b>Total ABS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,640,000,000</b>
<b>Total For ABS10</b>									<b>0.00</b>	<b>0</b>	<b>1,640,000,000</b>
ABS11 On 09/04/2021 Spot Bond			8.34000	108.84735	8.34000	108.77407			0.00	0	500,000,000
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABS5 On 01/05/2015 Spot Bond			6.91000	102.98026	6.91000	102.92246		140,521,760,000,000.00	20,336,000,000	10,000,000,000	
<b>Total ABS5 SPOT</b>								<b>10,521,760,000,000.00</b>	<b>20,336,000,000</b>	<b>10,000,000,000</b>	
<b>Total For ABS5</b>								<b>10,521,760,000,000.00</b>	<b>20,336,000,000</b>	<b>10,000,000,000</b>	
ABS6 On 01/06/2020 Spot Bond			8.42000	101.11062	8.42000	101.04192		0.00	0	780,000,000	
<b>Total ABS6 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>780,000,000</b>	
<b>Total For ABS6</b>								<b>0.00</b>	<b>0</b>	<b>780,000,000</b>	
ABS7 On 11/09/2026 Spot Bond			9.24000	96.70583	9.24000	101.02032		0.00	0	1,460,000,000	
<b>Total ABS7 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,460,000,000</b>	
<b>Total For ABS7</b>								<b>0.00</b>	<b>0</b>	<b>1,460,000,000</b>	
ABS9 On 17/03/2016 Spot Bond			7.32500	106.30553	7.32500	106.24217		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABS9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			2.23000	217.40877	2.23000	275.42254				0.00	0	0
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI3 On 31/01/2017 Spot Bond			2.04000	126.11266	2.04000	128.91123				0.00	0	0
<b>Total ABSI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.29000	128.71707	2.29000	131.28544				0.00	0	0
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00662	100.00000	0.00657				0.00	0	0
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL01L On 30/06/2015 Spot Bond			100.00000	94.99743	100.00000	94.27040				0.00	0	0
<b>Total ACL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02E On 15/09/2015 Spot Bond			11.20000	107.41781	11.20000	107.32084				0.00	0	0
<b>Total ACL028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.19488				0.00	0	0
<b>Total ACL029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	6.57200	100.00000	6.52330				0.00	0	0
<b>Total ACL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.19959				0.00	0	0
<b>Total ACL033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.26620				0.00	0	0
<b>Total ACL036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03L On 20/03/2016 Spot Bond			100.00000	39.17220	100.00000	38.88191				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>
ACL04C On 20/08/2015 Spot Bond				100.00000	0.00000	100.19017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond			11.00000	68.38718	11.00000	68.32854				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>
ACL041 On 20/06/2016 Spot Bond			100.00000	39.17220	100.00000	38.88191				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.59839				0.00	0	0
<b>Total ACL076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.74986				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.53084				0.00	0	0
<b>Total ACL078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.57648				0.00	0	0
<b>Total ACL080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.59656				0.00	0	0
<b>Total ACL081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.64748				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.64748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.65105				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				100.00000	0.00000	100.65105				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.64392				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	94.47676				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	107.03200	10.00000	106.94800				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.32894				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				100.00000	0.00000	101.54912				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.59452				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.61272				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.57623				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.49434				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			8.82000	106.37891	8.82000	106.49553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.73683				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>
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.37547				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>
ACL12€ 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>
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	88.54628				0.00	0	0
<b>Total ACL126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	179.87853				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>
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	179.96323				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>
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.53075				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>
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	102.49692				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	99.93804				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>
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	102.49539				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>
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	100.64115				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	101.08621				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	107.03200	10.00000	106.94800				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.64643				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.65293				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.53625				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.52506				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.36113				0.00	0	0
<b>Total ACL153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.33005				0.00	0	0
<b>Total ACL154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.39038				0.00	0	0
<b>Total ACL155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.50359				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.43964				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.36661				0.00	0	0
<b>Total ACL158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.38672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	104.59483	10.23000	104.50838				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.40665				0.00	0	0
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.37575				0.00	0	0
<b>Total ACL163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	120.53564				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			9.00500	104.69733	9.00500	104.62135				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49804				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/06/2017 Spot Bond			1.75000	117.06764	1.75000	117.17786				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.41356				0.00	2,000,000,000	1,000,000,000
<b>Total ACL170 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ACL170</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.38837				0.00	0	0
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46886				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.51432				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.42338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.66769				0.00	0	0
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.97093				0.00	0	0
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	103.01977				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.40701				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.46379				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.50523				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.46601				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.54345				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.56718				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.67771				0.00	2,600,000,000	1,300,000,000
<b>Total ACL191 SPOT</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>1,300,000,000</b>
<b>Total For ACL191</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>1,300,000,000</b>
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.91308				0.00	0	0
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.57274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.57274				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65971				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.47795				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66237				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	103.43796				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65971				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	96.56656				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.60379				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.58704				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	130.40530				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	131.32966				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.38700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.37426				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.13817				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.40883				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.43045				0.00	800,000,000	400,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.46886				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.38882				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.38700				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.51434				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	99.75155				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.57944				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.62848				0.00	0	0
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	101.69708				0.00	0	0
<b>Total ADCP09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	101.84832				0.00	0	0
<b>Total ADCP10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01I On 18/11/2016 Spot Bond			100.00000	21.61207	100.00000	21.45012				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	14.52662	100.00000	14.41897				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.08028				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.82516				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.90441				0.00	0	0
<b>Total AHF2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.00994				0.00	0	0
<b>Total AHF2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.79073				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			7.58000	101.35133	7.58000	101.28920				0.00	0	0
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.01081				0.00	0	0
<b>Total AHF3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.17166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF3C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			8.37500	104.66596	8.37500	104.59482				0.00	0	3,030,000,000
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
AIR02 On 30/04/2023 Spot Bond			9.14000	118.30878	9.14000	118.22166				0.00	0	500,000,000
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
AIR03 On 09/03/2016 Spot Bond			7.01500	103.51367	7.01500	103.45454				0.00	0	0
<b>Total AIR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			8.75000	105.47662	8.75000	105.40178				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	15.38075	100.00000	15.27829				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			9.51000	106.44236	9.51000	106.36043				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			2.76500	165.50257	2.76500	165.47471				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.78443				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	99.87541				0.00	0	0
<b>Total ANG012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 05/06/2015 Spot Bond			100.00000	79.34783	100.00000	78.83369				0.00	0	0
<b>Total ANG013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.29634				0.00	0	400,000,000
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.39433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	101.41341				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	99.91460				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	101.33477				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	101.43963				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	101.73251				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	102.00546				0.00	0	0
<b>Total ASN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	112.90000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	94.24000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016 On 09/03/2016 Spot Bond				100.00000	0.00000	103.86861				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	92.57426				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			2.63000	130.11941	2.63000	233.33737				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022 On 07/07/2017 Spot Bond				100.00000	0.00000	106.66738				0.00	0	0
<b>Total ASN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN023 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN024 On 07/08/2015 Spot Bond				100.00000	0.00000	107.50802				0.00	0	0
<b>Total ASN025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN025 On 20/06/2019 Spot Bond				100.00000	0.00000	100.03130				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 14/08/2017 Spot Bond				100.00000	0.00000	90.30705				0.00	0	0
<b>Total ASN031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN031 On 19/09/2017 Spot Bond				100.00000	0.00000	103.28769				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	101.51264				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				100.00000	0.00000	100.37125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 07/12/2033 Spot Bond			2.64500	163.05116	2.64500	206.55308				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35 On 20/12/2016 Spot Bond			100.00000	30.86783	100.00000	30.66221				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2017 Spot Bond			100.00000	18.94740	100.00000	18.80699				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 20/12/2017 Spot Bond			100.00000	19.05668	100.00000	18.91546				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40 On 20/12/2017 Spot Bond			100.00000	18.56494	100.00000	18.42736				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.53124				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				100.00000	0.00000	101.27777				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.22590				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			8.47500	108.09966	8.47500	108.02573				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.88402				0.00	400,000,000	100,000,000
<b>Total BAW12 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For BAW12</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.50676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.82228				0.00	0	0
<b>Total BAW15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.40089				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.10645				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			8.91000	105.13910	8.91000	105.06360				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW2 On 02/10/2015 Spot Bond			7.28000	107.29749	7.28000	107.23428				0.00	0	444,300,000
<b>Total BAW2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>444,300,000</b>
<b>Total For BAW2</b>										<b>0.00</b>	<b>0</b>	<b>444,300,000</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	57.38544	100.00000	56.96019				0.00	0	0
<b>Total BAW20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.90773				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			8.39500	107.63356	8.39500	107.56064				0.00	0	0
<b>Total BAW8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 31/03/2016 Spot Bond			10.76325	103.91732	10.76325	103.00583				0.00	0	0
<b>Total BAYA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2015 Spot Bond			10.89287	102.26282	10.89287	101.99713				0.00	0	0
<b>Total BAYA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2015 Spot Bond			10.90517	102.23424	10.90517	101.98998				0.00	0	0
<b>Total BAYA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	101.73472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA07 On 31/12/2015 Spot Bond			10.91994	102.16086	10.91994	101.97846				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			11.45440	102.70559	11.45440	102.64320				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.77411				0.00	0	0
<b>Total BAYA09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.77411				0.00	0	0
<b>Total BAYA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.77418				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			11.01325	101.84826	11.01325	101.73566				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			10.97338	103.13948	10.97338	102.10513				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/09/2015 Spot Bond			10.89287	102.26282	10.89287	101.99713				0.00	0	0
<b>Total BAYA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA15 On 30/06/2016 Spot Bond			10.82863	102.65151	10.82863	102.30625				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			9.98564	98.47983	9.98564	101.96071				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.68751				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.66718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.66718				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00602				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/06/2017 Spot Bond			9.05455	104.50645	9.05455	103.36150				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			11.17000	101.72408	11.17000	101.61528				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.62037				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/09/2017 Spot Bond			11.09500	75.39617	11.09500	99.70467				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	100.00602				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.53798				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	94.81334	9.28000	101.48901				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.64378				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			10.87500	74.09333	10.87500	99.69910				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.59695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.63598				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.63598				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89588				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.57822				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				100.00000	0.00000	101.65572				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00602				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.65572				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.58134				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.60095				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.65581				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.21485				0.00	0	0
<b>Total BAYA46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	101.30161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2016 Spot Bond			13.76325	104.38643	13.76325	103.46752				0.00	0	0
<b>Total BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/12/2016 Spot Bond			14.92346	103.19197	14.92346	103.11727				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/03/2017 Spot Bond			13.79230	103.17810	13.79230	102.69456				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.14173				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.14173				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.14173				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.21928				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.86976				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	28.07043	100.00000	27.91097				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	21.74166	100.00000	21.58055				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	19.78736	100.00000	19.64072				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	12.21441	100.00000	12.12390				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.23519	100.00000	12.14351				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.76781	100.00000	14.65838				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.79606	100.00000	12.70124				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.73455				0.00	0	0
<b>Total BCJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.73115				0.00	2,400,000,000	1,200,000,000
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.95270				0.00	0	0
<b>Total BCJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.00814				0.00	2,000,000,000	1,000,000,000
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	9.22831	100.00000	9.15992				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	9.22831	100.00000	9.15992				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>
BCP90I On 05/03/2015 Spot Bond			100.00000	99.18478	100.00000	98.38275				0.00	0	0
<b>Total BCP90U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP90U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP91I On 23/04/2015 Spot Bond			100.00000	87.52998	100.00000	86.90476				0.00	0	0
<b>Total BCP91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP92I On 21/05/2015 Spot Bond			100.00000	82.02247	100.00000	81.47321				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BCP92U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP92U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.13000	103.38222	2.13000	179.90421				0.00	0	0
<b>Total BD0202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			7.66000	103.11472	7.66000	166.96133				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			7.66000	97.14092	7.66000	167.23126				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			8.04500	103.59743	8.04500	103.53011				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			7.47500	102.09766	7.47500	102.03559				0.00	0	100,000,000
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.56340				0.00	0	0
<b>Total BG22A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.77629				0.00	0	0
<b>Total BG22A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.79133				0.00	0	0
<b>Total BG22A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.84143				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.89149				0.00	0	0
<b>Total BG22C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.03120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG22D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y1 On 21/07/2016 Spot Bond			100.00000	36.18437	100.00000	35.91623				0.00	0	0
<b>Total BG22YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.59047				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.60181				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.60559				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.65093				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.71131				0.00	0	0
<b>Total BG32C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32D On 30/10/2016 Spot Bond			100.00000	22.64697	100.00000	22.47914				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32Y1 On 30/10/2016 Spot Bond			100.00000	22.64697	100.00000	22.47914				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.58751				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.61781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BG42A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			7.94500	105.65675	7.94500	105.58855			0.00	0	0
<b>Total BG42A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.70869			0.00	0	0
<b>Total BG42B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.87011			0.00	0	0
<b>Total BG42C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	16.24508	100.00000	16.12469			0.00	0	0
<b>Total BG42DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	16.24508	100.00000	16.12469			0.00	0	0
<b>Total BG42YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.20741			0.00	0	10,000,000
<b>Total BGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BGL01</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BGL02 On 19/11/2024 Spot Bond			10.57000	104.63408	10.57000	103.87881			0.00	0	0
<b>Total BGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.56861			0.00	0	0
<b>Total BGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2025 Spot Bond			10.11500	101.72497	10.11500	100.16555			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>
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	100.46110			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	61.83335	100.00000	61.48208			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				100.00000	0.00000	99.95802			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.83956				0.00	340,000,000	170,000,000
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
BID06 On 30/06/2019 Spot Bond			8.18500	71.12286	8.18500	103.82159				0.00	0	4,400,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,400,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>4,400,000,000</b>
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	97.89507				0.00	0	0
<b>Total BIDC43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC44 On 08/05/2015 Spot Bond				100.00000	0.00000	98.78231				0.00	0	0
<b>Total BIDC44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.07509				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>
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.08632				0.00	0	0
<b>Total BLG1A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.07201				0.00	0	0
<b>Total BLG1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.07551				0.00	0	0
<b>Total BLG1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.08188				0.00	0	0
<b>Total BLG1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.10819				0.00	0	0
<b>Total BLG1E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.15504				0.00	0	0
<b>Total BLG1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11L On 19/06/2015 Spot Bond			100.00000	97.23748	100.00000	96.46982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BSR11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.77346				0.00	0	0
<b>Total BSR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.79515				0.00	0	0
<b>Total BSR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	99.66638				0.00	0	0
<b>Total BTC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	95.50813				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				100.00000	0.00000	94.90223				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>
BTC012 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BTC012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC013 On 19/05/2015 Spot Bond			100.00000	82.39278	100.00000	81.83857				0.00	0	0
<b>Total BTC013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC015 On 13/03/2015 Spot Bond				100.00000	0.00000	99.73044				0.00	0	0
<b>Total BTC015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC016 On 16/03/2015 Spot Bond				100.00000	0.00000	99.70762				0.00	0	0
<b>Total BTC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC017 On 19/03/2015 Spot Bond				100.00000	0.00000	99.65350				0.00	0	0
<b>Total BTC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC018 On 27/03/2015 Spot Bond				100.00000	0.00000	99.51109				0.00	0	0
<b>Total BTC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC019 On 08/04/2015 Spot Bond				100.00000	0.00000	99.30262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BTC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC021 On 14/04/2015 Spot Bond				100.00000	0.00000	99.19889				0.00	0	0
<b>Total BTC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC022 On 16/04/2015 Spot Bond				100.00000	0.00000	99.16457				0.00	0	0
<b>Total BTC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC023 On 16/07/2015 Spot Bond				100.00000	0.00000	97.42488				0.00	0	0
<b>Total BTC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC024 On 20/04/2015 Spot Bond				100.00000	0.00000	99.09542				0.00	0	0
<b>Total BTC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC025 On 22/04/2015 Spot Bond				100.00000	0.00000	99.05726				0.00	0	0
<b>Total BTC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC026 On 24/04/2015 Spot Bond				100.00000	0.00000	99.02187				0.00	0	0
<b>Total BTC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC027 On 06/05/2015 Spot Bond				100.00000	0.00000	98.81275				0.00	0	0
<b>Total BTC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC028 On 18/05/2015 Spot Bond				100.00000	0.00000	98.60362				0.00	0	0
<b>Total BTC028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC029 On 21/05/2015 Spot Bond				100.00000	0.00000	98.55210				0.00	0	0
<b>Total BTC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC030 On 25/05/2015 Spot Bond				100.00000	0.00000	98.48466				0.00	0	0
<b>Total BTC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC032 On 28/05/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978				0.00	0	0
<b>Total BTC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC033 On 30/03/2015 Spot Bond				100.00000	0.00000	99.46108				0.00	1,800,000,000	1,800,000,000

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 BTC033 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>1,800,000,000</b>
<b>Total For BTC033</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>1,800,000,000</b>
BUS011 On 30/09/2016 Spot Bond			100.00000	28.76248	100.00000	28.54933				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.49927				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.17522				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			9.09500	112.22843	9.09500	112.14574				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	105.72385				0.00	0	0
<b>Total CBL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			9.10500	104.89345	9.10500	104.81609				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			12.07500	97.76872	12.07500	103.32094				0.00	0	0
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	99.16899				0.00	0	0
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			11.97500	99.60346	11.97500	99.50751				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.22668				0.00	0	0
<b>Total CBL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			8.98500	103.58164	8.98500	103.50622				0.00	0	0
<b>Total CBL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.35331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			11.97500	97.10467	11.97500	97.01113				0.00	0	0
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.00047				0.00	0	0
<b>Total CBL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	93.09468				0.00	0	0
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.21880				0.00	2,000,000,000	700,000,000
<b>Total CBL21 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>700,000,000</b>
<b>Total For CBL21</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>700,000,000</b>
CBL22 On 06/05/2020 Spot Bond			9.66000	98.05898	9.66000	97.98235				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			9.51000	119.65830	9.51000	119.56670				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			9.79000	113.48181	9.79000	113.39246				0.00	0	0
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT03 On 15/03/2025 Spot Bond			8.67000	121.63762	8.67000	121.55209				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.53197				0.00	0	0
<b>Total CGR10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			11.29500	105.88165	11.29500	105.78528				0.00	0	0
<b>Total CGR11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.14463				0.00	600,000,000	300,000,000
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.30751				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	107.03220	10.00000	106.94840				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.45210				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.74807				0.00	0	0
<b>Total CGR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.86566				0.00	0	0
<b>Total CGR17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.58491				0.00	0	0
<b>Total CGR8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	99.93209				0.00	0	0
<b>Total CIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.41982				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.47468				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.53780				0.00	0	0
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.25946				0.00	0	0
<b>Total CLN126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	100.25684				0.00	0	0
<b>Total CLN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	100.27069				0.00	0	0
<b>Total CLN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.53086				0.00	0	0
<b>Total CLN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	102.09181				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>
CLN184 On 01/07/2021 Spot Bond			10.11000	101.64815	10.11000	101.56510				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.11238				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>
CLN191 On 23/08/2016 Spot Bond			2.76000	121.07017	2.76000	121.04970				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	107.20244				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>
CLN199 On 29/08/2021 Spot Bond			3.14000	118.28265	3.14000	120.88216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.04395	8.25000	99.97767				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			2.99000	129.00937	2.99000	123.13220				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	127.77533	2.40000	121.96027				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	102.14011				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			8.26500	103.54772	8.26500	103.47862				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.82043				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.83820				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			8.31500	103.63621	8.31500	103.56664				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			8.31500	103.63621	8.31500	103.56664				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			8.36500	102.46616	8.36500	102.39698				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.56738				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.72435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 14/02/2017 Spot Bond				100.00000	0.00000	100.23365				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2017 Spot Bond				100.00000	0.00000	100.01589				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2019 Spot Bond			9.35000	100.15158	9.35000	100.07576				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2019 Spot Bond			9.35000	100.15158	9.35000	100.07576				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 25/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 25/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 14/03/2015 Spot Bond				100.00000	0.00000	101.51767				0.00	0	0
<b>Total CLN248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25( On 26/03/2015 Spot Bond				100.00000	0.00000	101.26974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.28374				0.00	0	0
<b>Total CLN251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.28447				0.00	0	0
<b>Total CLN252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.26974				0.00	0	0
<b>Total CLN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.26974				0.00	0	0
<b>Total CLN254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.30506				0.00	0	0
<b>Total CLN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.16988				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.80692				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.26566				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.26566				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.26566				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.71960				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			8.80500	107.00983	8.80500	106.93345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.34188				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77735				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.79054				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.78163				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.84329				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.08529				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.04631				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	102.00754				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	102.88669				0.00	0	0
<b>Total CLN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	100.72527				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.50698				0.00	0	0
<b>Total CLN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.32949				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.40520				0.00	0	0
<b>Total CLN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.72738				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.38832				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.70794				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.50055				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				100.00000	0.00000	103.69003				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	107.03200	10.00000	106.94800				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				100.00000	0.00000	101.28991				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.48422				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35353				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.67143				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45991				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.44988				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	136.60406				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.88345				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	137.05874				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	136.00247				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	135.41957				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				100.00000	0.00000	132.76533				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				100.00000	0.00000	132.76533				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.26102				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			10.29000	98.89405	10.29000	98.81185				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			10.81000	100.58141	10.81000	100.49369				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.38618				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.68151				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.25520				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.70142				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.60051				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	107.33091	8.80500	102.87305				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.47795				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.69428				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	129.29532				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.54523				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.57249				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.67788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.60395				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	102.22408				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	79.98354				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.74997				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.38618				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	117.83819				0.00	0	0
<b>Total CLN336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	117.88397				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.67221				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.94465				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.39414				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.21042				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.82273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.40301				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>
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.62701				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>
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.66580				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>
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.37248				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>
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35431				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>
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.64058				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>
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	99.94079				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>
CLN352 On 20/12/2018 Spot Bond				100.00000	0.00000	102.22394				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>
CLN353 On 30/04/2018 Spot Bond				100.00000	0.00000	102.64656				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>
CLN354 On 24/07/2017 Spot Bond				100.00000	0.00000	102.73268				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.34696				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>
CLN361 On 20/03/2024 Spot Bond			10.55000	103.16148	10.55000	104.58956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN361 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN361</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN361 On 20/03/2024 Spot Bond			9.47000	109.65394	9.47000	111.06528				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.48606				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	102.93753				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>
CLN364 On 20/03/2024 Spot Bond			11.61000	111.47206	11.61000	113.20212				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.57037				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			11.64000	106.52776	11.64000	106.36142				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.07000	106.28595	10.07000	106.14183				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.57037				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.73920				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.74100				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.46321				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.49425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.49438				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.44510				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			8.96000	108.66472	8.96000	108.53324				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	104.46480				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.63246				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.55000	104.73819	10.55000	104.64899		7,385,000,000,000.00		700,000,000	700,000,000	
<b>Total CLN379 SPOT</b>								<b>7,385,000,000,000.00</b>		<b>700,000,000</b>	<b>700,000,000</b>	
<b>Total For CLN379</b>								<b>7,385,000,000,000.00</b>		<b>700,000,000</b>	<b>700,000,000</b>	
CLN380 On 20/09/2024 Spot Bond			11.00000	104.93976	11.00000	104.84668				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	100.75630				0.00	0	0
<b>Total CLN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN381</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.65971				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.76023				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>
CLN384 On 20/09/2024 Spot Bond			11.40000	109.04201	11.40000	108.87516				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.81949				0.00	0	0

Contract Details	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				100.00000	0.00000	101.49413				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.80331				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.59474				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				100.00000	0.00000	101.18862				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				100.00000	0.00000	101.37561				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				100.00000	0.00000	101.40520				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				100.00000	0.00000	91.05010				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				100.00000	0.00000	101.48705				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	40.47080	7.01000	41.06318				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	174.26203				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.04500	103.59743	8.04500	147.69114				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			7.66000	37.86931	7.66000	166.96133				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			7.66000	38.30832	7.66000	167.23126				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	95.50078				0.00	0	0
<b>Total CLNF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	95.46231				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>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.07346				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.07346				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	101.58561				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	101.48338				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50352				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/07/2017 Spot Bond				100.00000	0.00000	101.06064				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1(On 24/07/2017 Spot Bond				100.00000	0.00000	100.70142				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1(On 20/03/2018 Spot Bond				100.00000	0.00000	101.37062				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1(On 20/06/2019 Spot Bond				100.00000	0.00000	101.45785				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1(On 20/06/2019 Spot Bond				100.00000	0.00000	101.44871				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1(On 20/09/2019 Spot Bond				100.00000	0.00000	101.45780				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.02244				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.03899				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			8.44500	110.39538	8.44500	107.94897				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			8.34500	103.96502	8.34500	103.89499				0.00	0	820,000,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
COJ05 On 05/06/2023 Spot Bond			9.60000	117.51060	9.60000	117.41981				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			7.49000	104.89115	7.49000	104.82761				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			9.17000	112.11026	9.17000	112.02699				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.25000	107.99947	9.25000	107.91901				0.00	0	100,000,000
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT01 On 03/04/2023 Spot Bond			9.62000	100.91659	9.62000	100.83847				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			10.39000	102.84153	10.39000	102.75572				0.00	0	0
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT03 On 05/06/2028 Spot Bond			10.39000	95.61648	10.39000	95.53669				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	99.99983				0.00	0	0
<b>Total CPL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	99.94129				0.00	0	0
<b>Total CPL005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.73057				0.00	0	0
<b>Total CPL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL011 On 12/12/2019 Spot Bond			100.00000	11.11105	100.00000	11.02871				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				100.00000	0.00000	100.03769				0.00	0	0
<b>Total CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.38957				0.00	0	0
<b>Total CPL022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	102.35788				0.00	0	0
<b>Total CPL023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				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 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>
CPL024 On 28/05/2015 Spot Bond				100.00000	0.00000	100.14093				0.00	0	0
<b>Total CPL025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL025 On 20/08/2015 Spot Bond				100.00000	0.00000	100.15562				0.00	0	0
<b>Total CPL026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL026 On 12/03/2020 Spot Bond			100.00000	10.58806	100.00000	10.50960				0.00	0	0
<b>Total CPL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL02U On 12/12/2018 Spot Bond			100.00000	13.50575	100.00000	13.40567				0.00	0	0
<b>Total CPL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			10.93500	102.28615	10.93500	101.95024				0.00	0	12,800,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	13.97243	100.00000	15.79683				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	6.73699	100.00000	6.68706				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>
DEN39U On 10/06/2018 Spot Bond			100.00000	14.61883	100.00000	16.61068				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.61986				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>
DENG43 On 29/09/2017 Spot Bond			7.67000	101.04976	7.67000	100.98675				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>
DENG44 On 25/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total DENG53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG53 On 03/03/2015 Spot Bond				100.00000	0.00000	99.92992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DENG54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.13217				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			100.00000	55.30498	100.00000	54.89056				0.00	0	15,000,000,000
<b>Total DENG56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For DENG56</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
DLT02L On 06/11/2015 Spot Bond			100.00000	58.22359	100.00000	57.78729				0.00	0	0
<b>Total DLT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	99.80420				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.11162				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>
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	100.45477				0.00	0	0
<b>Total DLTC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.47964				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>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.94103				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.19555				0.00	0	0
<b>Total DOL004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	51.64406				0.00	0	4,000,000,000
<b>Total DOL006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For DOL006</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.68696				0.00	0	0
<b>Total DOL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.62319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DRD04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.16000	106.03237	8.16000	105.96250				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			7.11500	112.68765	7.11500	112.62275			284,600,000,000,000.00	40,000,000,000	11,000,000,000	
<b>Total DV21 SPOT</b>									<b>14,600,000,000,000.00</b>	<b>40,000,000,000</b>	<b>11,000,000,000</b>	
<b>Total For DV21</b>									<b>14,600,000,000,000.00</b>	<b>40,000,000,000</b>	<b>11,000,000,000</b>	
DV22 On 07/02/2020 Spot Bond			8.01000	106.36784	8.01000	106.29863				0.00	0	1,940,000,000
<b>Total DV22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,940,000,000</b>
<b>Total For DV22</b>										<b>0.00</b>	<b>0</b>	<b>1,940,000,000</b>
DV23 On 27/02/2023 Spot Bond			8.80000	106.86576	8.80000	106.78952			131,832,154,080,000.00	14,980,926,600	16,184,266,000	
<b>Total DV23 SPOT</b>									<b>11,832,154,080,000.00</b>	<b>14,980,926,600</b>	<b>16,184,266,000</b>	
<b>Total For DV23</b>									<b>11,832,154,080,000.00</b>	<b>14,980,926,600</b>	<b>16,184,266,000</b>	
DV24 On 18/02/2024 Spot Bond			8.88000	105.25114	8.88000	105.17537				0.00	0	500,000,000
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
DV29 On 18/02/2029 Spot Bond			9.06000	108.47703	9.06000	108.39740				0.00	0	300,000,000
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	101.20415				0.00	0	0
<b>Total DVC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC006 On 29/06/2015 Spot Bond				100.00000	0.00000	101.11717				0.00	600,000,000	300,000,000
<b>Total DVC006 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For DVC006</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	101.38021				0.00	0	0
<b>Total DVC007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	100.13161				0.00	0	0
<b>Total DVC008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	101.41646				0.00	0	0
<b>Total DVC009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	101.43745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DVC010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.26700			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.34878			0.00	0	10,000,000
<b>Total DVF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For DVF17</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.63324			0.00	0	0
<b>Total DVF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			7.52000	127.28670	7.52000	127.20886		2,256,000,000,000.00		300,000,000	2,452,300,000
<b>Total E170 SPOT</b>								<b>2,256,000,000,000.00</b>		<b>300,000,000</b>	<b>2,452,300,000</b>
<b>Total For E170</b>								<b>2,256,000,000,000.00</b>		<b>300,000,000</b>	<b>2,452,300,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	94.38326			0.00	0	0
<b>Total EDC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			2.35000	98.65202	2.35000	98.63865			0.00	0	1,000,000,000
<b>Total EL037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For EL037</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
EL15 On 29/06/2015 Spot Bond			1.20000	101.10445	1.20000	134.87071			0.00	0	300,000,000
<b>Total EL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For EL15</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
EL28 On 02/05/2028 Spot Bond			2.21500	122.22916	2.21500	122.21394			0.00	0	8,140,000,000
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,140,000,000</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>8,140,000,000</b>
EL29 On 19/11/2029 Spot Bond			2.16500	110.37950	2.16500	110.36621			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			2.17500	110.08064	2.17500	110.06730				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			2.21000	102.57127	2.21000	102.55865				0.00	0	1,000,000,000
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
EL36 On 31/01/2036 Spot Bond			2.33000	99.03941	2.33000	99.02614				0.00	0	1,000,000,000
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
EMM01 On 28/07/2020 Spot Bond			9.06000	107.24931	9.06000	107.17058				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			8.91000	108.03919	8.91000	113.30571				0.00	0	100,000,000
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
EMM03 On 04/05/2024 Spot Bond			9.44000	106.93910	9.44000	106.85738				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			9.69500	98.67974	9.69500	100.21709				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			9.83500	110.26514	9.83500	107.69707				0.00	0	4,333,332,900
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.20137				0.00	0	0
<b>Total EPF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	96.30251				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.56696				0.00	0	0
<b>Total EPF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.45212				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPF004 On 06/11/2016 Spot Bond				100.00000	0.00000	100.43506				0.00	0	0
<b>Total EPF005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 05/11/2015 Spot Bond				100.00000	0.00000	100.41253				0.00	0	100,000,000
<b>Total EPFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For EPFC12</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
EPFC12 On 19/05/2015 Spot Bond				100.00000	0.00000	102.27055				0.00	0	0
<b>Total EPFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC13 On 27/05/2015 Spot Bond				100.00000	0.00000	100.07178				0.00	0	0
<b>Total EPFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC14 On 24/08/2015 Spot Bond				100.00000	0.00000	100.07832				0.00	0	0
<b>Total EPFC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC15 On 23/02/2016 Spot Bond				100.00000	0.00000	100.07908				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>
EQ209U On 11/06/2015 Spot Bond			100.00000	98.96774	100.00000	97.91489				0.00	0	0
<b>Total EQ209U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ209U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			11.06000	102.69474	11.06000	102.60476				0.00	0	0
<b>Total EQS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.94176				0.00	0	0
<b>Total EQS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.65933				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.89045				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			9.45500	101.29773	9.45500	101.22063				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08:On 04/10/2018 Spot Bond				100.00000	0.00000	101.19108				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	96.83610				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.21985				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.23326				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.19685				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.20481				0.00	0	0
<b>Total ERSA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.19526				0.00	0	0
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.20190				0.00	0	0
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.20115				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERSA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.19846			0.00	0	0
<b>Total ERSA19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			6.80000	100.48654	6.80000	100.44093			0.00	0	13,200,000,000
<b>Total ES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,200,000,000</b>
<b>Total For ES15</b>									<b>0.00</b>	<b>0</b>	<b>13,200,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.44500	108.32785	7.44500	108.26261		207,850,999,000.00	27,918,200	15,800,213,100	
<b>Total ES18 SPOT</b>								<b>207,850,999,000.00</b>	<b>27,918,200</b>	<b>15,800,213,100</b>	
<b>Total For ES18</b>								<b>207,850,999,000.00</b>	<b>27,918,200</b>	<b>15,800,213,100</b>	
ES23 On 25/01/2023 Spot Bond			8.11000	111.84765	8.11000	111.77399		458,276,636,000.00	56,507,600	50,824,311,700	
<b>Total ES23 SPOT</b>								<b>458,276,636,000.00</b>	<b>56,507,600</b>	<b>50,824,311,700</b>	
<b>Total For ES23</b>								<b>458,276,636,000.00</b>	<b>56,507,600</b>	<b>50,824,311,700</b>	
ES26 On 02/04/2026 Spot Bond			8.42000	99.18872	8.42000	99.12132		593,453,388,000.00	70,481,400	10,065,698,100	
<b>Total ES26 SPOT</b>								<b>593,453,388,000.00</b>	<b>70,481,400</b>	<b>10,065,698,100</b>	
<b>Total For ES26</b>								<b>593,453,388,000.00</b>	<b>70,481,400</b>	<b>10,065,698,100</b>	
ES33 On 15/09/2033 Spot Bond			9.07500	89.46922	9.12000	89.04703		55,208,036,565,000.00	6,083,530,200	95,213,211,900	
<b>Total ES33 SPOT</b>								<b>55,208,036,565,000.00</b>	<b>6,083,530,200</b>	<b>95,213,211,900</b>	
<b>Total For ES33</b>								<b>55,208,036,565,000.00</b>	<b>6,083,530,200</b>	<b>95,213,211,900</b>	
ES42 On 25/04/2042 Spot Bond			9.11500	96.82213	9.11500	96.75103		0.00	0	16,200,000,000	
<b>Total ES42 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>16,200,000,000</b>	
<b>Total For ES42</b>								<b>0.00</b>	<b>0</b>	<b>16,200,000,000</b>	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.07238		0.00	0	0	
<b>Total EXX01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EXX01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.17849		0.00	0	0	
<b>Total EXX02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EXX02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.01364		0.00	0	0	
<b>Total FIFB01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIFB01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.82572		0.00	0	0	
<b>Total FIFB02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIFB02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.27998		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.08758				0.00	0	0
<b>Total FIFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	103.26425				0.00	0	0
<b>Total FIFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	102.75130				0.00	0	0
<b>Total FIFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.07981				0.00	0	0
<b>Total FIFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	99.94624				0.00	0	0
<b>Total FIFC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	11.02965	100.00000	10.94700				0.00	0	0
<b>Total FR002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	10.73485	100.00000	10.65441				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.54700				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.31778				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	101.72872				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>
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.84982				0.00	0	0
<b>Total FR2A4D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			8.97500	100.13282	8.97500	100.06040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.47729			0.00	0	0
<b>Total FRB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.47722			0.00	0	0
<b>Total FRB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.71713			0.00	0	0
<b>Total FRB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.94400			0.00	800,000,000	400,000,000
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	99.93572			0.00	0	0
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	99.93457			0.00	0	0
<b>Total FRB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			9.66000	104.74523	9.66000	103.93060			0.00	0	0
<b>Total FRB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			9.75500	109.30292	9.75500	109.21715			0.00	0	0
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.67531			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			2.29000	130.42761	2.29000	131.28544			0.00	0	0
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			2.26000	126.91646	2.26000	274.83304		542,400,000,000.00	240,000,000	80,000,000	
<b>Total FRBI23 SPOT</b>								<b>542,400,000,000.00</b>	<b>240,000,000</b>	<b>80,000,000</b>	
<b>Total For FRBI23</b>								<b>542,400,000,000.00</b>	<b>240,000,000</b>	<b>80,000,000</b>	
FRBI25 On 31/01/2025 Spot Bond			2.47500	103.74874	2.47500	110.26804		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			2.49500	102.25742	2.49500	161.34579				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			2.27000	118.75346	2.27000	217.74991				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN0 On 15/09/2015 Spot Bond			7.31000	109.45330	7.31000	109.38819				0.00	0	0
<b>Total FRBN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			7.71100	65.24856	7.71100	64.61273				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			9.43400	41.86832	9.43400	40.95251				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.67000	40.56277	9.67000	39.61772				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC02 On 02/03/2015 Spot Bond			100.00000	100.00000	100.00000	99.18478				0.00	0	0
<b>Total FRC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC03 On 27/03/2015 Spot Bond			100.00000	101.52148	100.00000	100.74650				0.00	0	0
<b>Total FRC03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	99.88682				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76823				0.00	0	0
<b>Total FRC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.53091				0.00	0	0
<b>Total FRC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68063				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC113 On 20/06/2017 Spot Bond			7.47000	100.22188	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.22188	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65971				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58158				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.84960				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63246				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC124 On 20/09/2017 Spot Bond			6.00000	100.17828	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.73599				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	102.14037				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	102.07697				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
FRC136 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>
FRC137 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>
FRC138 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 FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond			100.09221	19.62527	100.09221	19.47972				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	101.48159				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	110.12209				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2015 Spot Bond				100.00000	0.00000	101.96872				0.00	0	0
<b>Total FRC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2015 Spot Bond				100.00000	0.00000	103.40642				0.00	0	0
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.64402				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.66230				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.51808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.55068				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	102.03167				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	101.52341				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 14/12/2018 Spot Bond			13.22500	63.14575	13.22500	63.07732				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.43612				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.43794				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.11492				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.50341				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 31/01/2025 Spot Bond			3.70500	95.61817	3.70500	98.90068				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.56886				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.56886				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	100.09052				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.38618				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.60105				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.47795				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.44339				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.54263				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.69059				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.35861				0.00	0	0
<b>Total FRC180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.53707				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.79116				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.94103				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	101.53614				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.95784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.42702				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.55068				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.55068				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	101.47644				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	101.18116				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.24517				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	101.29831				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800				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>
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	101.01182				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	101.63791				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.99581				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.28035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.93356				0.00	0	0
<b>Total FRC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.93606				0.00	0	0
<b>Total FRC199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	100.87857				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.79928				0.00	0	0
<b>Total FRC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.87857				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.79611				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.48320				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC204 On 06/05/2017 Spot Bond			8.75000	100.58523	8.75000	100.51189				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	105.50721				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC206 On 20/09/2021 Spot Bond			100.00000	10.82284	100.00000	10.74263				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	9.88072	100.00000	9.80750				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	101.43235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 20/12/2019 Spot Bond			100.00000	1.72281	100.00000	1.71004				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.09384				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 29/10/2017 Spot Bond			100.00000	22.02976	100.00000	21.86651				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	100.40341				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 04/06/2021 Spot Bond			100.00000	8.62349	100.00000	10.59247				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond			100.00000	16.48845	100.00000	16.36490				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	100.40337				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	16.45940	100.00000	16.33607				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.40240				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.38246				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.51676				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.48562				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>

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 31/01/2022 Spot Bond			3.10000	124.82158	3.10000	124.79698			0.00	0	0
<b>Total FRC221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22 On 10/11/2016 Spot Bond				100.00000	0.00000	100.35229			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				100.00000	0.00000	100.34770			0.00	0	0
<b>Total FRC223 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22 On 10/11/2016 Spot Bond				100.00000	0.00000	100.34770			0.00	0	0
<b>Total FRC224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22 On 20/05/2020 Spot Bond				100.00000	0.00000	100.15700			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22 On 18/06/2015 Spot Bond				100.00000	0.00000	101.32363			0.00	0	0
<b>Total FRC226 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC226</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.64946			0.00	0	0
<b>Total FRC37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.64037			0.00	0	0
<b>Total FRC40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.83324			0.00	0	0
<b>Total FRC46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.68937			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			3.63000	114.10757	3.63000	120.74899			0.00	0	0
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.66957			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.68599			0.00	0	0
<b>Total FRC68 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC68</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			3.68000	105.33776	3.68000	120.37488			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			3.66000	103.12755	3.66000	120.52437			0.00	0	0
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			3.36000	100.18031	3.36000	125.77901			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			3.43000	101.32443	3.43000	134.89172			0.00	0	0
<b>Total FRC74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.77199			0.00	0	0
<b>Total FRC76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.45779			0.00	0	0
<b>Total FRC83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.65865			0.00	0	0
<b>Total FRC84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.92866			0.00	0	0
<b>Total FRC86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.85936			0.00	0	0
<b>Total FRC87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.59248			0.00	0	0
<b>Total FRC94A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.59067			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	101.86277				0.00	0	0
<b>Total FRC97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	101.42591				0.00	0	0
<b>Total FRD003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01: On 22/12/2018 Spot Bond			100.00000	12.24769	100.00000	12.15693				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD02: On 01/06/2016 Spot Bond			100.00000	32.84757	100.00000	40.75739				0.00	0	0
<b>Total FRD02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD04: On 04/07/2015 Spot Bond			100.00000	91.13614	100.00000	90.24265				0.00	0	0
<b>Total FRD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD09: On 26/06/2017 Spot Bond			100.00000	23.12238	100.00000	22.95103				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD12: On 20/03/2018 Spot Bond			100.00000	6.57200	100.00000	6.52330				0.00	0	0
<b>Total FRD12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13: On 31/12/2019 Spot Bond			100.00000	12.06272	100.00000	11.97333				0.00	0	0
<b>Total FRD13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI15 On 14/03/2015 Spot Bond			5.50000	153.74434	5.50000	153.68391				0.00	0	0
<b>Total FRI15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.15537				0.00	0	0
<b>Total FRJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.63619				0.00	400,000,000	1,600,000,000
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,600,000,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,600,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.83553				0.00	3,200,000,000	3,600,000,000
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>3,600,000,000</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>3,600,000,000</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
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.09169			0.00	2,000,000,000	500,000,000
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.65192			0.00	0	0
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.75789			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.43402			0.00	0	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			2.08800	83.92463	2.08800	103.60635			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			2.45000	102.81014	2.45000	134.32447			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.74903			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	101.08757	10.38000	101.00127			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	101.08757	10.38000	101.00127			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
<b>Total FRS105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.69521			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			2.59000	99.80971	2.59000	108.34481			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.58000	208.99317	2.58000	208.44247				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 31/01/2038 Spot Bond			2.56000	108.93518	2.56000	108.91852				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>
FRS11 On 03/04/2015 Spot Bond				100.00000	0.00000	100.93162				0.00	0	0
<b>Total FRS111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 07/12/2033 Spot Bond			2.61000	208.12130	2.61000	207.56781				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>
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	100.75839				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>
FRS11 On 31/01/2025 Spot Bond			2.56000	109.45373	2.56000	109.43700				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>
FRS11 On 31/03/2038 Spot Bond			2.65000	107.22541	2.65000	107.20823				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>
FRS11 On 26/06/2015 Spot Bond				100.00000	0.00000	101.08478				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 05/05/2016 Spot Bond				100.00000	0.00000	49.10600				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>
FRS11 On 06/08/2015 Spot Bond				100.00000	0.00000	100.38950				0.00	0	0
<b>Total FRS118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 31/01/2038 Spot Bond			2.75500	105.27129	2.75500	105.25352				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>
FRS12 On 07/12/2033 Spot Bond			2.73000	113.10472	2.73000	204.11395				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			2.78000	111.46311	2.78000	202.69570				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/01/2025 Spot Bond			2.49000	96.42233	2.49000	96.40816				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 07/12/2033 Spot Bond			2.81000	159.34118	2.81000	201.85057				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>
FRS12 On 31/01/2038 Spot Bond			3.03000	87.79685	3.03000	100.33434				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>
FRS12 On 11/05/2015 Spot Bond				100.00000	0.00000	100.29699				0.00	0	0
<b>Total FRS125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.38000	125.83576	2.38000	272.49016				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	126.82598	2.27000	274.63687				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	120.51019	2.99000	260.94499				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			2.76000	100.16402	2.76000	127.47510				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.66987				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			2.29000	131.30262	2.29000	127.27117				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.88643				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.11896			0.00	0	0
<b>Total FRS59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.50423			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			2.43000	108.34700	2.43000	108.33160			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	20.67582	104.97509	23.42805			0.00	0	0
<b>Total FRS69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	30.33171	101.07593	30.10478			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	22.40777	100.44759	22.24105			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	28.58562	100.76967	28.37233			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			2.10000	118.15884	2.10000	118.14536			0.00	0	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.42000	96.48151	2.42000	110.80953			0.00	0	0
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.73932			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			2.45000	96.22426	2.45000	110.51380			0.00	0	0
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	99.99989			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	125.03248	2.47000	343.03862			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.38583			0.00	0	0
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.00001			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX15 On 14/03/2015 Spot Bond			5.93000	104.17191	5.93000	104.12126			0.00	0	100,000,000
<b>Total FRX15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRX15</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRX16 On 15/09/2016 Spot Bond			7.30500	104.70062	7.30500	104.63839			0.00	0	300,000,000
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FRX17 On 15/09/2017 Spot Bond			7.71500	105.71658	7.71500	105.65028			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			7.87500	111.12573	7.87500	111.05501			0.00	0	0
<b>Total FRX18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			8.36000	105.08576	8.36000	105.01445			0.00	0	1,030,000,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,030,000,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>1,030,000,000</b>
FRX20 On 01/10/2020 Spot Bond			8.56000	104.47063	8.56000	104.39848			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			9.11000	92.43597	9.11000	92.36849			0.00	0	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			9.18000	112.38156	9.18000	112.29845			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			9.54000	100.77269	9.54000	103.59530			0.00	0	500,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.01000	96.20606	10.01000	96.12821			0.00	0	0
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			9.69500	86.56446	9.69500	86.49694			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.30254			0.00	0	0
<b>Total FS1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.32082			0.00	0	0
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.36646			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.43953			0.00	0	0
<b>Total FS1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.49432			0.00	0	0
<b>Total FS1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.73162			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>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.13218			0.00	0	0
<b>Total FS2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.13774			0.00	3,000,000,000	1,500,000,000
<b>Total FS2A3 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For FS2A3</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	99.97830			0.00	0	0
<b>Total FS2A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.14282			0.00	0	0
<b>Total FS2A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.14846			0.00	0	0
<b>Total FS2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.15315			0.00	0	0
<b>Total FS2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.17377			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>
FS3A1L On 20/02/2016 Spot Bond			100.00000	52.49993	100.00000	52.10652			0.00	0	0
<b>Total FS3A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A2L On 20/02/2018 Spot Bond			100.00000	8.80803	100.00000	8.74202			0.00	0	0
<b>Total FS3A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.47774	100.00000	1.46667			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	0.24792	100.00000	0.24607			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3C1 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>
FS3D1 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>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.11363				0.00	0	2,000,000,000
<b>Total GBL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For GBL01</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.09055				0.00	0	0
<b>Total GFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			8.84500	104.89022	8.84500	104.81543				0.00	0	0
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GOVEX1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	100.39058				0.00	0	0
<b>Total GPT32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	10.91835	100.00000	10.83744				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	18.94660	100.00000	18.80620				0.00	0	0
<b>Total GRB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	10.10914	100.00000	10.02984				0.00	0	0
<b>Total GRB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.63669			0.00	0	65,093,300
<b>Total GRH1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>65,093,300</b>
<b>Total For GRH1A2</b>									<b>0.00</b>	<b>0</b>	<b>65,093,300</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.66150			0.00	0	0
<b>Total GRH1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.69227			0.00	0	0
<b>Total GRH1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.73494			0.00	0	0
<b>Total GRH1C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GRH1YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.86426			0.00	0	0
<b>Total GRT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.90503			0.00	0	0
<b>Total GRT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.42039			0.00	0	0
<b>Total GRT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.62953			0.00	0	0
<b>Total GRT06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.08963			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.35232			0.00	0	500,000,000
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.12628			0.00	0	0
<b>Total GSIS03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.92952			0.00	0	0
<b>Total GSIZ16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.81665			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	9.11832	100.00000	9.04999			0.00	0	0
<b>Total HIL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.97707			0.00	0	0
<b>Total HILB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.54699			0.00	0	0
<b>Total HILB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.52370			0.00	0	0
<b>Total HILB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.52976			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>
HILC18 On 24/03/2015 Spot Bond				100.00000	0.00000	100.62709			0.00	0	0
<b>Total HILC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	100.39058			0.00	0	0
<b>Total HILC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC19</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>

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>
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.84100				0.00	0	0
<b>Total HMS1B8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond			7.20020	101.21333	7.20020	100.15713				0.00	0	0
<b>Total HMS1B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.87798				0.00	0	0
<b>Total HMS1C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond			8.20093	101.16629	8.20093	104.41639				0.00	0	0
<b>Total HMS1C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.92550				0.00	0	0
<b>Total HMS1D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond			8.65144	101.21743	8.65144	104.41639				0.00	0	0
<b>Total HMS1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.98354				0.00	0	0
<b>Total HMS1E4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.85955				0.00	0	0
<b>Total HPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.01585				0.00	0	0
<b>Total HPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.05067				0.00	0	0
<b>Total HPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.40453				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	107.03200	10.00000	106.94800				0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			8.77500	102.32040	8.77500	102.24760				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				100.00000	0.00000	100.17191				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				100.00000	0.00000	100.16163				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			7.74000	109.55363	7.74000	109.48470				0.00	0	1,280,000,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,280,000,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>1,280,000,000</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
HWAY2 On 07/12/2023 Spot Bond			2.10000	128.37478	2.10000	277.99459			0.00	0	1,800,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.10000	131.16183	2.10000	284.02995			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			9.06500	102.42837	9.06500	102.35315			0.00	0	3,743,600,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,743,600,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>3,743,600,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.06500	102.45933	9.06500	102.38408			0.00	0	0
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF01 On 26/03/2015 Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0
<b>Total HWF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF02 On 30/09/2016 Spot Bond			100.00000	24.45627	100.00000	24.27503			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	61.57197	100.00000	61.11570			0.00	0	0
<b>Total HWF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF05 On 09/10/2016 Spot Bond			100.00000	29.42418	100.00000	29.20612			0.00	0	0
<b>Total HWF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF06 On 20/11/2016 Spot Bond			100.00000	21.50397	100.00000	21.34283			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF07 On 26/03/2015 Spot Bond			100.00000	95.33748	100.00000	94.60786			0.00	0	0
<b>Total HWF07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			1.81000	117.02954	1.81000	117.01886		4,528,013,650,000.00	2,501,665,000	86,925,520,400	
<b>Total I2025 SPOT</b>								<b>4,528,013,650,000.00</b>	<b>2,501,665,000</b>	<b>86,925,520,400</b>	
<b>Total For I2025</b>								<b>4,528,013,650,000.00</b>	<b>2,501,665,000</b>	<b>86,925,520,400</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			1.83000	124.07759	1.83000	124.06605			42,860,019,348,000.00	23,420,775,600	95,443,404,600
<b>Total I2038 SPOT</b>									<b>12,860,019,348,000.00</b>	<b>23,420,775,600</b>	<b>95,443,404,600</b>
<b>Total For I2038</b>									<b>12,860,019,348,000.00</b>	<b>23,420,775,600</b>	<b>95,443,404,600</b>
I2046 On 31/03/2046 Spot Bond			1.87000	125.42157	1.87000	125.40961			625,397,190,000.00	334,437,000	69,403,252,400
<b>Total I2046 SPOT</b>									<b>625,397,190,000.00</b>	<b>334,437,000</b>	<b>69,403,252,400</b>
<b>Total For I2046</b>									<b>625,397,190,000.00</b>	<b>334,437,000</b>	<b>69,403,252,400</b>
I2050 On 31/12/2050 Spot Bond			1.90000	133.07903	1.90000	133.06590			156,636,760,000.00	82,440,400	66,643,538,100
<b>Total I2050 SPOT</b>									<b>156,636,760,000.00</b>	<b>82,440,400</b>	<b>66,643,538,100</b>
<b>Total For I2050</b>									<b>156,636,760,000.00</b>	<b>82,440,400</b>	<b>66,643,538,100</b>
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	98.55000			0.00	0	0
<b>Total IBC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL11 On 12/03/2015 Spot Bond			7.20000	99.80313	7.20000	104.90599			0.00	0	0
<b>Total IBL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.75710			0.00	0	0
<b>Total IBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.64318			0.00	0	0
<b>Total IBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL21 On 15/03/2016 Spot Bond			7.86500	106.01372	7.86500	105.94596			0.00	0	0
<b>Total IBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			7.64500	110.87795	7.64500	110.80903			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			7.68500	101.06648	7.68500	101.00334			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				100.00000	0.00000	100.49990			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			2.20000	99.52776	2.20000	128.52630			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			2.36000	102.70237	2.36000	130.70982			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.17614			0.00	0	0
<b>Total IBL37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.55818			0.00	0	1,100,000,000
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
IBL39 On 02/04/2018 Spot Bond			7.76500	106.32158	7.76500	106.25485			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.63194			0.00	200,000,000	100,000,000
<b>Total IBL40 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IBL40</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.43716			0.00	7,900,000,000	3,950,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>7,900,000,000</b>	<b>3,950,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>7,900,000,000</b>	<b>3,950,000,000</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.31834			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	107.03200	10.00000	106.94800			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			8.30500	100.56323	8.30500	100.49581			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			8.68000	95.32130	8.68000	95.25420			0.00	0	2,470,000,000
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.36781			0.00	15,680,000,000	9,840,000,000
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>15,680,000,000</b>	<b>9,840,000,000</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>15,680,000,000</b>	<b>9,840,000,000</b>
IBL49 On 02/04/2018 Spot Bond			7.84500	101.65897	7.84500	101.59451			0.00	0	0
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			8.73000	102.26290	8.73000	102.19051			0.00	0	0
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.39072			0.00	10,000,000,000	5,000,000,000
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For IBL52</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.50515			0.00	0	0
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL54 On 31/07/2016 Spot Bond			7.90000	99.73559	7.90000	99.67157			0.00	0	0
<b>Total IBL54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			8.08500	100.73441	8.08500	100.66826			0.00	0	0
<b>Total IBL55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.55577			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.27317			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			7.41500	102.36884	7.41500	102.30709			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			8.04500	104.21295	8.04500	104.14485			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			9.10000	107.33698	9.10000	107.25785			0.00	0	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.15947			0.00	0	0
<b>Total IBL61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.62763			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.57619				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.58805				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.59977				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00767	100.00000	0.00762				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.77927				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.73107				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			8.31000	103.11724	8.31000	103.04807				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.01024				0.00	0	0
<b>Total IDCG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.01221				0.00	0	0
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.39000	103.56430	9.39000	103.48557				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>
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.83043	5.00000	101.78887				0.00	0	0
<b>Total IDCP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.83043	5.00000	101.78887				0.00	0	0
<b>Total IDCP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.41011	5.00000	100.36902				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.83466	5.00000	101.79321				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.86617	4.00000	101.83275				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	101.49076	4.00000	101.45763				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	45.66942	100.00000	45.33098				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	45.48954	100.00000	45.15243				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	45.48954	100.00000	45.15243				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	108.55480	9.20000	108.47436				0.00	0	0
<b>Total IFM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.23760				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.85183	100.00000	8.78623				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>
IM1004 On 13/04/2015 Spot Bond				100.00000	0.00000	100.80645				0.00	0	0
<b>Total IM1004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IM1004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN04 On 15/03/2015 Spot Bond			8.61500	104.13049	8.61500	104.05704				0.00	0	0
<b>Total IN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond				100.00000	0.00000	100.22392			0.00	0	0
<b>Total IN09 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IN191U	On	16/05/2017	Spot Bond			100.00000	13.90126	100.00000	13.79709			0.00	0	0
<b>Total IN191U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN191U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IN253U	On	04/07/2015	Spot Bond			100.00000	91.13614	100.00000	90.24265			0.00	0	0
<b>Total IN253U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN253U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U	On	25/07/2017	Spot Bond			100.00000	14.67486	100.00000	14.56611			0.00	0	0
<b>Total IN269U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IN272U	On	10/11/2017	Spot Bond			100.00000	15.83245	100.00000	15.71381			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	1.29765	100.00000	1.29022			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	9.69084	100.00000	9.61902			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	8.77148	100.00000	9.03805			0.00	0	0
<b>Total IN281U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IN285U	On	12/03/2015	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0
<b>Total IN285U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN285U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U	On	15/07/2019	Spot Bond			100.00000	10.65845	100.00000	10.57947			0.00	0	0
<b>Total IN286U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IN290U	On	31/12/2016	Spot Bond			100.00000	31.26027	100.00000	31.02862			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>
IN291U	On	09/07/2015	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0
<b>Total IN291U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN291U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN294U On 13/08/2015 Spot Bond			100.00000	68.99811	100.00000	68.60902				0.00	0	0
<b>Total IN294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN295U On 19/08/2015 Spot Bond			100.00000	68.22430	100.00000	67.84387				0.00	0	0
<b>Total IN295U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN295U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN521U On 19/05/2015 Spot Bond			100.00000	82.39278	100.00000	81.83857				0.00	0	0
<b>Total IN521U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN521U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA511 On 10/03/2015 Spot Bond			6.30000	99.86211	6.30000	99.74176				0.00	0	0
<b>Total INA511 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA515 On 07/04/2015 Spot Bond			6.40000	99.37273	6.40000	99.25167				0.00	0	0
<b>Total INA515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA515</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA516 On 14/04/2015 Spot Bond			6.40000	99.25167	6.40000	99.13091				0.00	0	0
<b>Total INA516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA517 On 21/04/2015 Spot Bond			6.40000	99.13091	6.40000	99.01044				0.00	0	0
<b>Total INA517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA519 On 05/05/2015 Spot Bond			6.50000	98.87312	6.50000	98.75140				0.00	0	0
<b>Total INA519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA520 On 12/05/2015 Spot Bond			6.50000	98.75140	6.50000	98.62999				0.00	0	0
<b>Total INA520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA522 On 26/05/2015 Spot Bond			6.50000	98.50887	6.50000	98.38805				0.00	0	0
<b>Total INA522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA523 On 03/06/2015 Spot Bond			100.00000	79.69432	100.00000	79.17570				0.00	0	10,000,000,000
<b>Total INA523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For INA523</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.49860				0.00	0	0
<b>Total ING114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING115 On 31/03/2016 Spot Bond			10.76325	103.35280	10.76325	102.65496				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			10.76325	102.10027	10.76325	101.87826				0.00	0	0
<b>Total ING116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.60195				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.57130				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	102.67101	6.50000	102.61690				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.61429				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.42053				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.50105				0.00	0	0
<b>Total ING204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.89011				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	107.03200	10.00000	106.94800				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				100.00000	0.00000	101.54953				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.71236				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.84839			0.00	0	0
<b>Total ING251 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING251</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	103.06247			0.00	0	0
<b>Total ING270 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING270</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	99.94701			0.00	0	0
<b>Total ING273 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING273</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	98.45839			0.00	0	0
<b>Total ING274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	100.78867			0.00	0	0
<b>Total ING292 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING292</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	105.69795			0.00	0	0
<b>Total INGR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.42755			0.00	0	0
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IP273U On 14/04/2015 Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0
<b>Total IP273U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP273U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.98930			0.00	0	0
<b>Total IPF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800			0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.95865			0.00	0	0
<b>Total IPF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.97085			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06 On 13/04/2017 Spot Bond			8.37500	104.17707	8.37500	104.10665			0.00	0	0
<b>Total IPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.16584			0.00	0	0
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.19331			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.21165			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.89317			0.00	0	0
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.93759			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>
IPFC05 On 15/04/2015 Spot Bond				100.00000	0.00000	100.76634			0.00	0	0
<b>Total IPFC05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.06000	104.06409	9.06000	103.98769			0.00	0	1,850,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.48402			0.00	10,000,000,000	5,000,000,000
<b>Total IPL5 SPOT</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For IPL5</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
IPL6 On 28/09/2017 Spot Bond			8.33500	107.45925	8.33500	107.38656			0.00	0	1,590,000,000
<b>Total IPL6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,590,000,000</b>
<b>Total For IPL6</b>									<b>0.00</b>	<b>0</b>	<b>1,590,000,000</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.11902			0.00	0	0
<b>Total IPL7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.00460			0.00	0	0
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL9	On	20/05/2021	Spot Bond				100.00000	0.00000	100.43827			0.00	0	0
<b>Total IPL9 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV013	On	22/06/2015	Spot Bond				100.00000	0.00000	101.62975			0.00	0	0
<b>Total IV013 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV014	On	22/06/2015	Spot Bond			8.38000	102.63339	8.38000	102.56452			0.00	0	0
<b>Total IV014 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV015	On	20/09/2022	Spot Bond				100.00000	0.00000	103.09800			0.00	0	2,490,000,000
<b>Total IV015 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>2,490,000,000</b>
<b>Total For IV015</b>												<b>0.00</b>	<b>0</b>	<b>2,490,000,000</b>
IV016	On	06/12/2021	Spot Bond				100.00000	0.00000	99.83993			0.00	0	0
<b>Total IV016 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV017	On	31/01/2022	Spot Bond			3.49000	95.71329	3.49000	125.81495			0.00	0	4,740,000,000
<b>Total IV017 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>4,740,000,000</b>
<b>Total For IV017</b>												<b>0.00</b>	<b>0</b>	<b>4,740,000,000</b>
IV019	On	31/03/2028	Spot Bond			3.67500	142.03714	3.67500	147.72700		896,700,000,000.00	244,000,000	244,000,000	61,000,000
<b>Total IV019 SPOT</b>												<b>896,700,000,000.00</b>	<b>244,000,000</b>	<b>61,000,000</b>
<b>Total For IV019</b>												<b>896,700,000,000.00</b>	<b>244,000,000</b>	<b>61,000,000</b>
IV022	On	02/04/2022	Spot Bond				100.00000	0.00000	101.33316			0.00	0	0
<b>Total IV022 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV023	On	11/07/2022	Spot Bond				100.00000	0.00000	101.09823			0.00	0	0
<b>Total IV023 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV024	On	27/07/2022	Spot Bond				100.00000	0.00000	100.96860			0.00	0	0
<b>Total IV024 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV025	On	12/09/2019	Spot Bond				100.00000	0.00000	101.81925			0.00	0	0
<b>Total IV025 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV026	On	27/09/2024	Spot Bond				100.00000	0.00000	101.41891			0.00	0	0
<b>Total IV026 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030 On 31/01/2025 Spot Bond			3.81000	97.16946	3.81000	97.99299			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			3.81000	97.08845	3.81000	104.78272			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.93842			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.27681			0.00	0	0
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			9.92500	114.72274	9.92500	114.63068			0.00	0	0
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.84176			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			3.77500	140.52718	3.77500	140.49201			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>
IV519U On 07/05/2015 Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0
<b>Total IV519U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV519U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV520U On 14/05/2015 Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0
<b>Total IV520U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV520U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA509 On 26/02/2015 Spot Bond			6.30000	99.93101	6.30000	99.98274			0.00	0	0
<b>Total IVA509 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA509</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA510 On 05/03/2015 Spot Bond			6.30000	99.94825	6.30000	99.82769			0.00	0	0
<b>Total IVA510 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA510</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA511 On 12/03/2015 Spot Bond			6.30000	99.82769	6.30000	99.70743			0.00	0	0
<b>Total IVA511 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA511</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA515 On 09/04/2015 Spot Bond			6.40000	99.33811	6.40000	99.21714			0.00	0	0
<b>Total IVA515 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA515</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA516 On 16/04/2015 Spot Bond			6.40000	99.21714	6.40000	99.09646			0.00	0	0
<b>Total IVA516 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA516</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA517 On 23/04/2015 Spot Bond			6.40000	99.09646	6.40000	98.97607			0.00	0	0
<b>Total IVA517 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA517</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA519 On 07/05/2015 Spot Bond			6.50000	98.83831	6.50000	98.71668			0.00	0	0
<b>Total IVA519 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA519</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA521 On 21/05/2015 Spot Bond			6.50000	98.59535	6.50000	98.47432		7,800,000,000,000.00		1,200,000,000	600,000,000
<b>Total IVA521 SPOT</b>								<b>7,800,000,000,000.00</b>		<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For IVA521</b>								<b>7,800,000,000,000.00</b>		<b>1,200,000,000</b>	<b>600,000,000</b>
IVA522 On 28/05/2015 Spot Bond			6.50000	98.47432	6.50000	98.35359			0.00	0	0
<b>Total IVA522 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA522</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA523 On 04/06/2015 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
<b>Total IVA523 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA523</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 27/07/2015 Spot Bond				100.00000	0.00000	101.00371			0.00	0	0
<b>Total IVC005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.86874			0.00	0	0
<b>Total IVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.06865			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.13727				0.00	0	0
<b>Total IVC014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.09009				0.00	0	0
<b>Total IVC015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	99.94252				0.00	0	0
<b>Total IVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.97957				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.98581				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.99829				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.94211				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.83571				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.61553				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.48242				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.22711				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.01740				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.01721				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.15661				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.92937				0.00	0	0
<b>Total IVC028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.65799				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.55276				0.00	0	0
<b>Total IVC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.37741				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.25930				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.29139				0.00	0	1,400,000,000
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.29139				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			8.64500	103.44566	8.64500	103.37314				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	12.88515	100.00000	12.79886				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	11.01456	100.00000	10.93294				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.77294			0.00	0	0
<b>Total IVC039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			8.73000	103.93035	8.73000	103.85678			0.00	0	0
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.62713			0.00	0	0
<b>Total IVC041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.22786			0.00	0	0
<b>Total IVC042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.44606			0.00	0	0
<b>Total IVC043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	103.78544			0.00	0	0
<b>Total IVC044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.63191			0.00	0	0
<b>Total IVC045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.74691			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			7.18000	102.76349	7.18000	102.70376			0.00	0	0
<b>Total IVC047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.47193			0.00	0	0
<b>Total IVC048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.08975			0.00	0	0
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	99.91858			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.53336				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				100.00000	0.00000	100.34955				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				100.00000	0.00000	100.35950				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>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.72249				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				100.00000	0.00000	100.61559				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				100.00000	0.00000	100.71395				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	52.36847	100.00000	51.97604				0.00	0	0
<b>Total JDG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.32740				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>
JDG12U On 18/03/2015 Spot Bond			100.00000	97.50697	100.00000	96.74520				0.00	0	0
<b>Total JDG12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.59756				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.65615				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	99.84413				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF03L On 30/10/2015 Spot Bond			100.00000	55.29044	100.00000	54.88071			0.00	0	0
<b>Total KCF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	99.92731			0.00	0	0
<b>Total KSB007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.64852			0.00	0	400,000,000
<b>Total KSB008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For KSB008</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
KW01 On 31/10/2027 Spot Bond			8.04000	147.40232	8.04000	147.30606			0.00	0	0
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.28348			0.00	0	300,000,000
<b>Total LBK02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For LBK02</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.32251			0.00	0	0
<b>Total LBK03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.53652			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.01825			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.35108			0.00	0	0
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.31009			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			9.68000	102.24577	9.68000	102.16570			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	100.13104	9.71000	100.05240			0.00	0	100,000,000,000
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.53420			0.00	0	600,000,000
<b>Total LEW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For LEW01</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
LGL02 On 13/08/2017 Spot Bond			8.44500	98.66817	8.44500	98.60056			0.00	0	3,630,000,000
<b>Total LGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,630,000,000</b>
<b>Total For LGL02</b>									<b>0.00</b>	<b>0</b>	<b>3,630,000,000</b>
LGL03 On 03/04/2018 Spot Bond			8.49500	77.34455	8.49500	100.78744			0.00	0	0
<b>Total LGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			9.35000	99.61991	9.35000	99.54450			0.00	0	770,000,000
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.81906			0.00	0	0
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.25367			0.00	0	0
<b>Total LHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			9.70000	103.02807	9.70000	102.94768			0.00	0	1,040,000,000
<b>Total LHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.45538			0.00	0	0
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.05548			0.00	0	0
<b>Total LOM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15031			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15534			0.00	0	0
<b>Total LRFB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.16642			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.86843			0.00	0	0
<b>Total MAQ060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.26468			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 09/03/2015 Spot Bond				100.00000	0.00000	99.82661			0.00	0	0
<b>Total MAQ064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	101.41043			0.00	0	0
<b>Total MAQ065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	99.02474			0.00	0	0
<b>Total MAQ066 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ066</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 11/05/2015 Spot Bond				100.00000	0.00000	98.73130			0.00	0	0
<b>Total MAQ067 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ067</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	99.94485			0.00	0	0
<b>Total MAQ0A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	99.94444			0.00	0	0
<b>Total MAQ0A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.59695			0.00	0	0
<b>Total MAQN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.88355			0.00	0	0
<b>Total MBF028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.27867			0.00	0	70,000,000
<b>Total MBF029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For MBF029</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.97800			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	101.26213				0.00	0	0
<b>Total MBF033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.73193				0.00	4,200,000,000	2,100,000,000
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>2,100,000,000</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>2,100,000,000</b>
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.30383				0.00	0	0
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	100.79414				0.00	0	0
<b>Total MBF038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.86582				0.00	0	500,000,000
<b>Total MBF039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MBF039</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	100.39490				0.00	0	0
<b>Total MBF040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.35180				0.00	0	0
<b>Total MBF041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.35963				0.00	4,400,000,000	2,200,000,000
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	99.80859				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>
MBP24 On 22/03/2016 Spot Bond			100.00000	38.97843	100.00000	38.68958				0.00	0	0
<b>Total MBP24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP25 On 22/03/2015 Spot Bond			100.00000	94.80519	100.00000	94.07216				0.00	0	0
<b>Total MBP25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	22.22670	100.00000	22.06199				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	16.60403	100.00000	16.48099			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	16.69420	100.00000	16.57049			0.00	0	0
<b>Total MBP31U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP31U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP32 On 10/11/2017 Spot Bond			100.00000	16.01409	100.00000	15.89409			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	21.66633	100.00000	21.50397			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>
MBSA0 On 16/04/2019 Spot Bond			8.30500	105.88896	8.30500	105.81797			0.00	0	600,000,000
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.32500	105.34815	8.32500	105.27736			0.00	0	0
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	101.51781			0.00	0	0
<b>Total MBSA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.98118			0.00	0	0
<b>Total MEFSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.11435			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.16240			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			7.58000	104.97001	7.58000	104.90567			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			8.29500	104.80602	8.29500	104.73545			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			8.98500	106.68242	8.98500	106.60475				0.00	0	0
<b>Total MEFSB5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.31166				0.00	0	0
<b>Total MFS1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.35734				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			9.03000	106.55640	9.03000	106.47714				0.00	0	0
<b>Total MFS1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MGL01 On 15/09/2015 Spot Bond			7.35000	104.53330	7.35000	104.47079				0.00	0	2,860,070,000
<b>Total MGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,860,070,000</b>
<b>Total For MGL01</b>										<b>0.00</b>	<b>0</b>	<b>2,860,070,000</b>
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
<b>Total MIIL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL02 On 31/05/2017 Spot Bond			8.50500	102.75950	8.50500	102.68899				0.00	0	0
<b>Total MIIL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.49749				0.00	0	0
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			8.86000	112.98555	8.86000	110.07299				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.93543				0.00	0	0
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	25.69956	100.00000	25.50911				0.00	0	0
<b>Total MMS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.13481				0.00	0	0
<b>Total MQB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02 On 31/05/2017 Spot Bond			8.20500	102.68739	8.20500	102.61937			0.00	0	140,000,000
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
MTN03 On 13/07/2015 Spot Bond			7.30000	101.96766	7.30000	101.90810			0.00	0	0
<b>Total MTN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN04 On 13/07/2017 Spot Bond			8.19500	105.41200	8.19500	105.34186			0.00	0	510,000,000
<b>Total MTN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For MTN04</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	6.64766	100.89771	6.59744			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	6.73466	100.61875	6.68392			0.00	0	0
<b>Total N4A302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	95.81823			0.00	0	0
<b>Total N4A502 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4B50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.24574				0.00	0	0
<b>Total N4B508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.26657				0.00	0	0
<b>Total N4C508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68€ On 14/08/2020 Spot Bond			100.00000	0.96009	100.00000	0.95290				0.00	0	0
<b>Total N4D68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68€ On 14/08/2020 Spot Bond			100.00000	0.96009	100.00000	0.95290				0.00	0	0
<b>Total N4E68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			8.46500	101.18485	8.46500	101.11535				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10€ On 25/07/2016 Spot Bond			7.66500	99.69199	7.66500	99.62988				0.00	0	0
<b>Total NBK10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11€ On 28/11/2020 Spot Bond			8.55000	103.94425	8.55000	103.87215				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12€ On 19/03/2021 Spot Bond			8.31000	109.24765	8.31000	109.17395				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>
NBK13€ On 19/03/2024 Spot Bond			8.80000	110.11848	8.80000	110.03991				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>
NBK13€ On 21/02/2017 Spot Bond				100.00000	0.00000	101.09384				0.00	0	0
<b>Total NBK13B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14€ On 26/06/2021 Spot Bond			8.67000	104.64549	8.67000	104.58124				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>
NBK14€ On 27/08/2015 Spot Bond				100.00000	0.00000	100.12092				0.00	0	0
<b>Total NBK14B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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			8.91000	99.84059	8.91000	99.69818			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				100.00000	0.00000	101.20299			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			9.64000	99.19784	9.64000	99.12048			0.00	0	0
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.81299			0.00	1,200,000,000	600,000,000
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.12273			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.14198			0.00	0	0
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.16563			0.00	0	0
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.21592			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.33148			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				100.00000	0.00000	100.30683			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				100.00000	0.00000	100.31492			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				100.00000	0.00000	100.30964			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.33699			0.00	0	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			7.17000	106.63640	7.17000	106.57417			0.00	0	860,000,000
<b>Total NBK2A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
<b>Total For NBK2A</b>									<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.40864			0.00	119,400,000	39,800,000
<b>Total NBK2B SPOT</b>									<b>0.00</b>	<b>119,400,000</b>	<b>39,800,000</b>
<b>Total For NBK2B</b>									<b>0.00</b>	<b>119,400,000</b>	<b>39,800,000</b>
NBK3A On 09/09/2019 Spot Bond			8.12500	117.61740	8.12500	117.53980			0.00	0	1,570,000,000
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,570,000,000</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>1,570,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.21500	39.08939	10.21500	39.05816			0.00	0	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK6A On 19/04/2015 Spot Bond			7.10000	103.87016	7.10000	103.81014			0.00	0	930,000,000
<b>Total NBK6A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
<b>Total For NBK6A</b>									<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.92208			0.00	10,000,000,000	5,000,000,000
<b>Total NBK6B SPOT</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For NBK6B</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.89361			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			7.47500	106.01207	7.47500	105.94761			0.00	0	1,880,000,000
<b>Total NBK9A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,880,000,000</b>
<b>Total For NBK9A</b>									<b>0.00</b>	<b>0</b>	<b>1,880,000,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.33575			0.00	0	0
<b>Total NBK9B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total NCLN48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.49303			0.00	0	0
<b>Total NCLN54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.15095				0.00	0	0
<b>Total NCLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.97271				0.00	0	0
<b>Total NCLN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	99.93930				0.00	0	0
<b>Total NCLN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	94.89983				0.00	0	0
<b>Total NCLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	99.94242				0.00	0	0
<b>Total NCLN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.68691				0.00	0	0
<b>Total NCLN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.62725				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	91.30588				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.09878				0.00	0	0
<b>Total NCLN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.24437				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.41670				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	101.34362				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.77826				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.29884				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.28324				0.00	0	0
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.28233				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.56470				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.47795				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			9.38500	110.88479	9.38500	112.30809				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.46886				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.42000	109.58855	9.42000	111.21389				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.47795				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.32876				0.00	0	0
<b>Total NCLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.36851				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.49251				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.51068				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			7.89000	106.20362	7.89000	106.13553				0.00	0	50,000,000
<b>Total NED11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For NED11</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.78217				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	98.59495				0.00	0	4,900,000,000
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,000</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,000</b>
NED15 On 08/04/2024 Spot Bond			9.50500	108.70406	9.50500	109.93088				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.99883				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.06117				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				100.00000	0.00000	101.03677				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>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.95261				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	121.43515	9.44500	121.34231				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>

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				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 04/09/2015 Spot Bond				100.00000	0.00000	100.12607				0.00	0	2,500,000,000
<b>Total NHM001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For NHM001</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800				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	169.18524	2.28000	169.16347				0.00	0	0
<b>Total NILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			2.67000	95.09209	2.67000	137.28712				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	184.63517	3.45000	184.58668				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>
NMP20 On 24/07/2020 Spot Bond			8.08000	106.40894	8.08000	106.33911				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.46654				0.00	0	0
<b>Total NPL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			8.71000	107.41435	8.71000	107.33640				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.08198				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.13728				0.00	0	0
<b>Total NQ1A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.07766				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>

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 22/05/2050 Spot Bond				100.00000	0.00000	100.08041				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.07878				0.00	0	500,000,000
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NQ1B1 On 22/05/2020 Spot Bond			8.91000	107.38313	8.91000	109.27552				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.08046				0.00	0	0
<b>Total NQ1B14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.08203				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.08095				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.11000	107.35214	9.11000	107.27068				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.08428				0.00	0	0
<b>Total NQ1C14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.08312				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.08367				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.10355				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.09700				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>

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 22/05/2050 Spot Bond				100.00000	0.00000	100.08529				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			8.05000	116.42351	8.05000	116.34781				0.00	0	500,000,000
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NRA02: On 31/10/2022 Spot Bond			8.76000	123.28624	8.76000	123.19868				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	172.77357	2.17500	172.75280				0.00	0	8,400,000,000
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
NRA02: On 30/11/2028 Spot Bond			9.54000	123.57829	9.54000	123.48342				0.00	0	3,020,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,020,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>3,020,000,000</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.07744				0.00	0	0
<b>Total NTC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.93655				0.00	0	0
<b>Total NTC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.44848				0.00	0	0
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.81597				0.00	0	0
<b>Total NTC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	99.99989				0.00	0	0
<b>Total NYT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	99.90885				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT13U On 28/05/2020 Spot Bond			100.00000	15.98781	100.00000	16.06453				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	60.20674	100.00000	59.76057				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			7.19000	104.15690	7.19000	104.09628				0.00	0	7,110,000,000
<b>Total OML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,110,000,000</b>
<b>Total For OML01</b>										<b>0.00</b>	<b>0</b>	<b>7,110,000,000</b>
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	99.96159				0.00	0	1,000,000,000
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML03 On 27/11/2024 Spot Bond			9.23000	102.56112	9.23000	102.42036				0.00	0	0
<b>Total OML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	35.32777	100.00000	35.06304				0.00	0	0
<b>Total OTCA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	97.73000				0.00	0	0
<b>Total PBET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.24095				0.00	0	0
<b>Total PMM10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.65646				0.00	0	0
<b>Total PMM12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	99.87514				0.00	0	0
<b>Total PMM13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	102.76811				0.00	0	0
<b>Total PMM15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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 28/03/2016 Spot Bond				100.00000	0.00000	101.36983				0.00	0	0
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.38644				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.72025				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 30/06/2021 Spot Bond			8.96000	105.34186	8.96000	105.83857				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	100.61532				0.00	0	0
<b>Total PRE1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.63208				0.00	0	0
<b>Total PRE1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.63961				0.00	0	0
<b>Total PRE1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.65636				0.00	0	0
<b>Total PRE1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.72831				0.00	0	0
<b>Total PRE1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.74502				0.00	0	0
<b>Total PRE1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.63608				0.00	400,000,000	200,000,000
<b>Total PTH01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For PTH01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
R010P On 21/12/2025 Spot Bond			7.46000	45.32190	7.46000	45.29455				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158 On 15/09/2015 Spot Bond			6.20000	110.04868	6.20000	109.99301			548,700,000,000,000.00	88,500,000,000	655,579,415,300
<b>Total R158 SPOT</b>									<b>18,700,000,000,000.00</b>	<b>88,500,000,000</b>	<b>655,579,415,300</b>
<b>Total For R158</b>									<b>18,700,000,000,000.00</b>	<b>88,500,000,000</b>	<b>655,579,415,300</b>
R158P On 15/09/2015 Spot Bond			6.26500	96.74808	6.26500	96.69863			0.00	0	0
<b>Total R158P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R158P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R159 On 15/09/2016 Spot Bond			6.36500	116.54323	6.36500	116.48273			377,084,444,837,000.00	373,461,813,800	471,342,560,600
<b>Total R159 SPOT</b>									<b>7,084,444,837,000.00</b>	<b>373,461,813,800</b>	<b>471,342,560,600</b>
<b>Total For R159</b>									<b>7,084,444,837,000.00</b>	<b>373,461,813,800</b>	<b>471,342,560,600</b>
R159P On 15/09/2016 Spot Bond			6.19500	91.05506	6.19500	91.00903			0.00	0	0
<b>Total R159P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			7.59000	124.45268	7.64000	123.93438			275,576,307,095,000.00	1,353,830,870,500	1,491,984,305,900
<b>Total R186 SPOT</b>									<b>5,576,307,095,000.00</b>	<b>353,830,870,500</b>	<b>491,984,305,900</b>
<b>Total For R186</b>									<b>5,576,307,095,000.00</b>	<b>353,830,870,500</b>	<b>491,984,305,900</b>
R187P On 21/12/2026 Spot Bond			7.38000	42.50638	7.38000	42.48100			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			7.30000	39.92747	7.30000	39.90388			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			1.76500	284.78107	1.77000	284.65400			3,603,445,533,000.00	2,041,612,200	21,581,183,900
<b>Total R197 SPOT</b>									<b>3,603,445,533,000.00</b>	<b>2,041,612,200</b>	<b>21,581,183,900</b>
<b>Total For R197</b>									<b>3,603,445,533,000.00</b>	<b>2,041,612,200</b>	<b>21,581,183,900</b>
R202 On 07/12/2033 Spot Bond			1.78000	233.53755	1.78000	233.51698			102,090,307,256,000.00	57,354,105,200	176,430,479,300
<b>Total R202 SPOT</b>									<b>12,090,307,256,000.00</b>	<b>57,354,105,200</b>	<b>176,430,479,300</b>
<b>Total For R202</b>									<b>12,090,307,256,000.00</b>	<b>57,354,105,200</b>	<b>176,430,479,300</b>
R2023 On 28/02/2023 Spot Bond			7.35000	102.42752	7.40000	102.06454			949,372,320,160,000.00	401,275,145,600	496,040,401,500
<b>Total R2023 SPOT</b>									<b>19,372,320,160,000.00</b>	<b>401,275,145,600</b>	<b>496,040,401,500</b>
<b>Total For R2023</b>									<b>19,372,320,160,000.00</b>	<b>401,275,145,600</b>	<b>496,040,401,500</b>
R203 On 15/09/2017 Spot Bond			6.59500	107.63164	6.64500	107.45570			986,211,740,949,000.00	452,799,354,200	854,355,097,500
<b>Total R203 SPOT</b>									<b>36,211,740,949,000.00</b>	<b>452,799,354,200</b>	<b>354,355,097,500</b>
<b>Total For R203</b>									<b>36,211,740,949,000.00</b>	<b>452,799,354,200</b>	<b>354,355,097,500</b>
R2030 On 31/01/2030 Spot Bond			8.05000	100.22237	8.05000	100.15684			813,735,576,085,000.00	349,532,369,700	633,054,631,400
<b>Total R2030 SPOT</b>									<b>13,735,576,085,000.00</b>	<b>349,532,369,700</b>	<b>633,054,631,400</b>
<b>Total For R2030</b>									<b>13,735,576,085,000.00</b>	<b>349,532,369,700</b>	<b>633,054,631,400</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			8.20000	103.91178	8.20000	103.84298			950,057,918,560,000.00	359,763,160,800	434,560,192,100
<b>Total R2032 SPOT</b>									<b>950,057,918,560,000.00</b>	<b>359,763,160,800</b>	<b>434,560,192,100</b>
<b>Total For R2032</b>									<b>950,057,918,560,000.00</b>	<b>359,763,160,800</b>	<b>434,560,192,100</b>
R2037 On 31/01/2037 Spot Bond			8.26000	103.10520	8.26000	103.03606			868,887,242,404,000.00	226,257,535,400	352,122,464,300
<b>Total R2037 SPOT</b>									<b>868,887,242,404,000.00</b>	<b>226,257,535,400</b>	<b>352,122,464,300</b>
<b>Total For R2037</b>									<b>868,887,242,404,000.00</b>	<b>226,257,535,400</b>	<b>352,122,464,300</b>
R204 On 21/12/2018 Spot Bond			6.81500	105.45811	6.87500	105.19673			570,126,739,817,000.00	230,392,771,800	699,387,022,300
<b>Total R204 SPOT</b>									<b>570,126,739,817,000.00</b>	<b>230,392,771,800</b>	<b>699,387,022,300</b>
<b>Total For R204</b>									<b>570,126,739,817,000.00</b>	<b>230,392,771,800</b>	<b>699,387,022,300</b>
R2044 On 31/01/2044 Spot Bond			8.33000	105.27879	8.33000	105.20761			388,622,909,465,000.00	46,653,410,500	140,386,043,900
<b>Total R2044 SPOT</b>									<b>388,622,909,465,000.00</b>	<b>46,653,410,500</b>	<b>140,386,043,900</b>
<b>Total For R2044</b>									<b>388,622,909,465,000.00</b>	<b>46,653,410,500</b>	<b>140,386,043,900</b>
R2048 On 28/02/2048 Spot Bond			8.31500	104.92229	8.31500	104.85224			771,260,091,992,000.00	333,284,436,800	345,279,943,900
<b>Total R2048 SPOT</b>									<b>771,260,091,992,000.00</b>	<b>333,284,436,800</b>	<b>345,279,943,900</b>
<b>Total For R2048</b>									<b>771,260,091,992,000.00</b>	<b>333,284,436,800</b>	<b>345,279,943,900</b>
R207 On 15/01/2020 Spot Bond			6.98500	101.98829	7.03000	101.74576			998,618,416,653,000.00	142,966,129,800	502,776,324,800
<b>Total R207 SPOT</b>									<b>998,618,416,653,000.00</b>	<b>142,966,129,800</b>	<b>502,776,324,800</b>
<b>Total For R207</b>									<b>998,618,416,653,000.00</b>	<b>142,966,129,800</b>	<b>502,776,324,800</b>
R208 On 31/03/2021 Spot Bond			7.11000	101.07703	7.16000	100.77812			368,137,998,053,000.00	192,424,472,300	152,925,519,400
<b>Total R208 SPOT</b>									<b>368,137,998,053,000.00</b>	<b>192,424,472,300</b>	<b>152,925,519,400</b>
<b>Total For R208</b>									<b>368,137,998,053,000.00</b>	<b>192,424,472,300</b>	<b>152,925,519,400</b>
R209 On 31/03/2036 Spot Bond			8.17000	83.46319	8.21500	83.02635			127,573,477,087,000.00	382,811,931,100	671,499,375,100
<b>Total R209 SPOT</b>									<b>127,573,477,087,000.00</b>	<b>382,811,931,100</b>	<b>671,499,375,100</b>
<b>Total For R209</b>									<b>127,573,477,087,000.00</b>	<b>382,811,931,100</b>	<b>671,499,375,100</b>
R210 On 31/03/2028 Spot Bond			1.77500	174.66713	1.77500	174.65184			877,015,785,000.00	494,093,400	18,670,828,300
<b>Total R210 SPOT</b>									<b>877,015,785,000.00</b>	<b>494,093,400</b>	<b>18,670,828,300</b>
<b>Total For R210</b>									<b>877,015,785,000.00</b>	<b>494,093,400</b>	<b>18,670,828,300</b>
R211 On 31/01/2017 Spot Bond			1.50000	130.22984	1.50000	130.22127			739,355,700,000.00	492,903,800	29,654,386,300
<b>Total R211 SPOT</b>									<b>739,355,700,000.00</b>	<b>492,903,800</b>	<b>29,654,386,300</b>
<b>Total For R211</b>									<b>739,355,700,000.00</b>	<b>492,903,800</b>	<b>29,654,386,300</b>
R212 On 31/01/2022 Spot Bond			1.77000	135.66459	1.79000	135.48165			45,828,506,532,000.00	25,891,811,600	144,304,054,400
<b>Total R212 SPOT</b>									<b>45,828,506,532,000.00</b>	<b>25,891,811,600</b>	<b>144,304,054,400</b>
<b>Total For R212</b>									<b>45,828,506,532,000.00</b>	<b>25,891,811,600</b>	<b>144,304,054,400</b>
R213 On 28/02/2031 Spot Bond			8.07000	90.51903	8.11000	90.12948			369,017,354,036,000.00	169,642,794,800	596,451,459,500
<b>Total R213 SPOT</b>									<b>369,017,354,036,000.00</b>	<b>169,642,794,800</b>	<b>596,451,459,500</b>
<b>Total For R213</b>									<b>369,017,354,036,000.00</b>	<b>169,642,794,800</b>	<b>596,451,459,500</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
R214 On 28/02/2041 Spot Bond			8.24500	81.46134	8.24500	81.40740			790,755,954,762,000.00	338,478,587,600	569,481,977,800
<b>Total R214 SPOT</b>									<b>10,755,954,762,000.00</b>	<b>338,478,587,600</b>	<b>569,481,977,800</b>
<b>Total For R214</b>									<b>10,755,954,762,000.00</b>	<b>338,478,587,600</b>	<b>569,481,977,800</b>
R227C On 15/03/2015 Spot Bond			6.42500	99.77169	6.42500	99.71915			0.00	0	0
<b>Total R227C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R227C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R228C On 15/09/2015 Spot Bond			6.26500	96.74808	6.26500	96.69863			0.00	0	0
<b>Total R228C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			6.18500	93.88492	6.18500	93.83754			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			6.19500	91.05506	6.19500	91.00903			0.00	0	0
<b>Total R230C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R327C On 21/06/2015 Spot Bond			6.33500	98.10988	6.33500	98.05979			0.00	0	0
<b>Total R327C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R327C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R328C On 21/12/2015 Spot Bond			6.20500	95.20024	6.20500	95.15231			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			6.18500	92.35891	6.18500	92.31255			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			6.24500	89.49434	6.24500	89.44899			0.00	0	0
<b>Total R330C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			6.62000	86.06078	6.62000	86.01460			0.00	0	0
<b>Total R331C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			6.67000	83.19044	6.67000	83.14546			0.00	0	0
<b>Total R332C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			6.88000	79.96695	6.88000	79.92238			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C On 21/12/2018 Spot Bond			6.86000	77.36447	6.86000	77.32148			0.00	0	0
<b>Total R334C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			6.84000	74.86116	6.84000	74.81968			0.00	0	0
<b>Total R335C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			6.83000	72.41922	6.83000	72.37914			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			6.99000	69.45558	6.99000	69.41626			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			6.97000	67.18541	6.97000	67.14748			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			7.08000	64.48931	7.08000	64.45234			0.00	0	0
<b>Total R339C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R339C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R340C On 21/12/2021 Spot Bond			7.05000	62.40738	7.05000	62.37175			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			7.02000	60.41018	7.02000	60.37584			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			6.99000	58.49386	6.99000	58.46075			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			6.95000	56.70026	6.95000	56.66834			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			6.91000	54.98294	6.91000	54.95217			0.00	0	0
<b>Total R344C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			7.58000	50.04350	7.58000	50.01283			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C On 21/12/2024 Spot Bond			7.54000	48.39867	7.54000	48.36916			0.00	0	0
<b>Total R346C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			7.50000	46.82598	7.50000	46.79758			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			7.46000	45.32190	7.46000	45.29455			0.00	0	0
<b>Total R348C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			7.42000	43.88309	7.42000	43.85675			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			7.38000	42.50638	7.38000	42.48100			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			7.34000	41.18878	7.34000	41.16432			0.00	0	0
<b>Total R351C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R351C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			7.30000	39.92747	7.30000	39.90388			0.00	0	0
<b>Total R352C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	103.03877			0.00	0	0
<b>Total RCSB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.44325			0.00	0	0
<b>Total RCSB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.51777			0.00	0	0
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.28988			0.00	0	0
<b>Total RCSB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.88719			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB1 On 30/04/2017 Spot Bond			100.00000	21.09750	100.00000	20.93942			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	14.71129	100.00000	14.60227			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	25.78380	100.00000	25.59273			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	58.07780	100.00000	57.64259			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	33.60927	100.00000	33.35458			0.00	0	0
<b>Total RCSB5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF01 On 04/09/2017 Spot Bond			100.00000	16.18165	100.00000	16.04348			0.00	0	0
<b>Total RDF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02 On 04/12/2020 Spot Bond			100.00000	7.87962	100.00000	7.80650			0.00	0	0
<b>Total RDF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03 On 04/04/2018 Spot Bond			100.00000	12.87779	100.00000	12.76782			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>
RDF04 On 04/10/2018 Spot Bond			100.00000	10.91784	100.00000	10.82461			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>
RDF05 On 04/12/2019 Spot Bond			100.00000	9.00436	100.00000	8.92747			0.00	0	0
<b>Total RDF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.28655			0.00	0	0
<b>Total RDFB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.65086			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.67927				0.00	0	0
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	99.99996				0.00	0	0
<b>Total RDFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.21069				0.00	0	0
<b>Total RDFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total RDFC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	101.80480				0.00	0	0
<b>Total RDFC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.03501				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>
RDFC1 On 26/05/2015 Spot Bond			100.00000	83.73100	100.00000	83.17649			400,000,000,000,000.00	14,000,000,000	14,000,000,000	
<b>Total RDFC19 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>14,000,000,000</b>	<b>14,000,000,000</b>	
<b>Total For RDFC19</b>									<b>10,000,000,000,000.00</b>	<b>14,000,000,000</b>	<b>14,000,000,000</b>	
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.35591				0.00	0	0
<b>Total RES12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.92991				0.00	720,000,000	360,000,000
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.47651				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.67030				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.78126			0.00	0	0
<b>Total RES27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	99.94260			0.00	0	0
<b>Total RES29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.74650			0.00	0	0
<b>Total RES30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.47634			0.00	0	0
<b>Total RES31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.80733			0.00	0	0
<b>Total RES32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	86.19400			0.00	0	0
<b>Total RP005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	82.45498			0.00	0	0
<b>Total RP006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	88.31432			0.00	0	0
<b>Total RP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	87.14688			0.00	0	0
<b>Total RP008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.83467			0.00	0	0
<b>Total RP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	83.25661			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	94.89017				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	102.80057	12.35000	102.69853				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	14.24161	100.00000	14.13488				0.00	0	0
<b>Total RP020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.24043				0.00	0	0
<b>Total RP026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.45485				0.00	0	0
<b>Total RPG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP011 On 31/08/2018 Spot Bond			100.00000	5.52459	100.00000	4.38716				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	23.97596	100.00000	23.79828				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	55.19964	100.00000	54.78600				0.00	0	0
<b>Total RPP071U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP071U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP081 On 30/04/2020 Spot Bond			100.00000	14.17699	100.00000	14.12495				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	29.48645	100.00000	29.26549				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				100.00000	0.00000	104.51875				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				100.00000	0.00000	77.87950				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			8.46000	110.70983	8.46000	110.63424				0.00	0	950,000,000
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
RW23 On 10/12/2023 Spot Bond			8.65000	107.33058	8.65000	107.25570				0.00	0	0
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			9.34000	91.51278	9.34000	109.13083				0.00	0	0
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.30099				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			7.56500	108.08918	7.56500	108.02268				0.00	0	1,150,000,000
<b>Total SBK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
<b>Total For SBK12</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800				0.00	0	0
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.74276				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			8.69500	104.70537	8.69500	104.63196				0.00	0	0
<b>Total SBK14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.66465				0.00	0	0
<b>Total SBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.87135				0.00	600,000,000	3,340,000,000
<b>Total SBK16 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>3,340,000,000</b>
<b>Total For SBK16</b>										<b>0.00</b>	<b>600,000,000</b>	<b>3,340,000,000</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	102.28999				0.00	0	0
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.74866				0.00	0	0
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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				100.00000	0.00000	100.73594				0.00	0	0
<b>Total SBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	99.92552				0.00	0	0
<b>Total SBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.77822				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>
SBK7 On 24/05/2015 Spot Bond			6.91000	103.19351	6.91000	103.13584				0.00	0	0
<b>Total SBK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			8.37500	103.35261	8.37500	103.28275				0.00	0	2,370,000,000
<b>Total SBK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,370,000,000</b>
<b>Total For SBK9</b>										<b>0.00</b>	<b>0</b>	<b>2,370,000,000</b>
SBN27 On 15/09/2015 Spot Bond			7.66000	109.26693	7.66000	109.19888				0.00	0	0
<b>Total SBN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 On 15/09/2015 Spot Bond			7.96000	109.10770	7.96000	109.03714				0.00	0	0
<b>Total SBN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN31 On 15/09/2015 Spot Bond			7.45000	109.37867	7.45000	109.31239				0.00	0	0
<b>Total SBN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN33 On 15/09/2017 Spot Bond			8.04500	104.28522	8.04500	104.21707				0.00	0	0
<b>Total SBN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			7.59500	109.30149	7.59500	109.23399				0.00	0	0
<b>Total SBN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			7.72500	109.23239	7.72500	109.16380				0.00	0	0
<b>Total SBN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.51671				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.16234			0.00	0	0
<b>Total SBN51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			7.69500	106.69772	7.69500	106.63097			0.00	0	0
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.15030			0.00	0	0
<b>Total SBS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.40120			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.23147			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			8.63000	109.32681	8.63000	109.25071			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			9.54000	106.40652	9.54000	106.32437			0.00	0	200,000,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.25369			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.14939			0.00	3,400,000,000	1,600,000,000
<b>Total SBS22 SPOT</b>									<b>0.00</b>	<b>3,400,000,000</b>	<b>1,600,000,000</b>
<b>Total For SBS22</b>									<b>0.00</b>	<b>3,400,000,000</b>	<b>1,600,000,000</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.21538			0.00	0	0
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.25730			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.45500	103.82876	8.45500	103.75753			0.00	0	900,000,000
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS26l On 28/02/2017 Spot Bond			100.00000	19.84178	100.00000	19.70961				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			8.94000	107.51196	8.94000	107.43406				0.00	0	2,500,000,000
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.82874				0.00	0	300,000,000
<b>Total SBS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBS28</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBS29 On 12/06/2019 Spot Bond			8.45000	102.73500	8.45000	102.66494				0.00	0	0
<b>Total SBS29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			9.55000	92.99479	9.55000	92.92292				0.00	0	0
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.97281				0.00	0	0
<b>Total SBS30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 27/06/2027 Spot Bond			9.29000	105.70452	9.29000	105.62543				0.00	0	0
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.38697				0.00	0	0
<b>Total SBS32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.42516				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			9.44000	108.65905	9.44000	108.57602				0.00	0	1,500,000,000
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.58798				0.00	0	0
<b>Total SBS35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.60366				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS37 On 29/01/2020 Spot Bond			8.43000	98.89358	8.43000	98.82593			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			9.56000	97.82016	9.56000	97.74449			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			10.16000	97.42226	10.16000	97.34228			0.00	0	0
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			8.86000	101.20168	8.86000	101.12900			0.00	0	210,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
SBS9 On 07/07/2016 Spot Bond			7.36500	106.80671	7.36500	106.74272			0.00	0	330,000,000
<b>Total SBS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For SBS9</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.38000	125.83576	2.38000	272.49016			0.00	0	0
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI12 On 31/01/2017 Spot Bond			2.14500	100.86956	2.14500	128.65845		729,300,000,000.00		340,000,000	170,000,000
<b>Total SBSI12 SPOT</b>								<b>729,300,000,000.00</b>		<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For SBSI12</b>								<b>729,300,000,000.00</b>		<b>340,000,000</b>	<b>170,000,000</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	20.61911	100.00000	20.46285			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.90592			0.00	0	0
<b>Total SGI002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	25.38293	100.00000	25.19483			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				165.35551	0.00000	82.63494			0.00	0	0
<b>Total SHI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.77000	113.38304	2.77000	127.16687			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	102.67101	6.50000	102.61690			0.00	0	0
<b>Total SHPCBU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.87252			0.00	0	0
<b>Total SHS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.29689			0.00	0	0
<b>Total SHS03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.70333			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			8.67500	101.64846	8.67500	101.57735			0.00	0	320,000,000
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.49621			0.00	19,840,000	3,300,000
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>19,840,000</b>	<b>3,300,000</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>19,840,000</b>	<b>3,300,000</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.19904			0.00	0	0
<b>Total SHS07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.40424			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS11 On 19/11/2016 Spot Bond			100.00000	21.55795	100.00000	21.39641			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>
SHS11 On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800			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				100.00000	0.00000	101.63006			0.00	0	0
<b>Total SHS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS13 On 21/05/2015 Spot Bond			100.00000	83.88165	100.00000	83.31994			0.00	0	0
<b>Total SHS13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.59806			0.00	0	0
<b>Total SHS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16 On 29/06/2016 Spot Bond			100.00000	38.30778	100.00000	38.02390			0.00	0	0
<b>Total SHS16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17 On 30/09/2016 Spot Bond			100.00000	34.20222	100.00000	33.94876			0.00	0	0
<b>Total SHS17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18 On 30/11/2016 Spot Bond			100.00000	27.60667	100.00000	32.20333			0.00	0	0
<b>Total SHS18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			8.98500	102.38061	8.98500	107.32038			0.00	0	0
<b>Total SHS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.88581			0.00	0	0
<b>Total SHS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.29013			0.00	0	0
<b>Total SHS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.08763			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2 On 15/08/2016 Spot Bond			7.61500	103.13898	7.61500	103.07512			0.00	0	2,140,000,000
<b>Total SLI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
<b>Total For SLI2</b>									<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
SLI3 On 15/08/2023 Spot Bond			8.47500	101.69292	8.47500	100.94672			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			8.04500	104.28522	8.04500	104.21707			0.00	0	3,290,000,000
<b>Total SNT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,290,000,000</b>
<b>Total For SNT01</b>									<b>0.00</b>	<b>0</b>	<b>3,290,000,000</b>
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.08431			0.00	0	0
<b>Total SPDA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.22302			0.00	0	0
<b>Total SPDA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.53299			0.00	0	0
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.07923			0.00	0	0
<b>Total SPDA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.08134			0.00	0	0
<b>Total SPDA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.38040			0.00	0	0
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			7.74500	104.00215	7.74500	103.93704			0.00	0	0
<b>Total SSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.82995			0.00	0	0
<b>Total SSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.10874			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.88994				0.00	0	0
<b>Total SSA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			8.71000	100.37637	8.71000	100.30586				0.00	0	650,000,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	99.93806				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	101.36989				0.00	0	0
<b>Total SSN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.70858				0.00	0	0
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN004 On 31/03/2021 Spot Bond			8.76800	93.47176	8.76800	93.40568				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN005 On 31/03/2021 Spot Bond			8.26000	95.72315	8.26000	95.65931				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>
SSN007 On 15/01/2020 Spot Bond			8.29000	96.80669	8.29000	96.74155				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				100.00000	0.00000	101.56180				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			7.82500	104.78411	7.82500	104.71747				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			2.56000	109.03788	2.56000	109.43700				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			7.82500	102.10863	7.82500	102.04406				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.02063				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			9.40000	109.76494	9.40000	109.68186				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.94512				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>
SSN02: On 28/02/2031 Spot Bond			9.84000	77.38527	9.84000	77.32435				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.80522				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.85505				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.34521				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.95423				0.00	0	0
<b>Total SSN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	99.28558				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>
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.06341				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>
SSN03: 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>
SY120: On 09/03/2015 Spot Bond				100.00000	0.00000	99.82737				0.00	0	0
<b>Total SY1205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1207 On 10/03/2015 Spot Bond				100.00000	0.00000	99.80996			0.00	0	0
<b>Total SY1207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	99.68935			0.00	0	0
<b>Total SY1211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1218 On 21/04/2015 Spot Bond				100.00000	0.00000	100.49244			0.00	0	0
<b>Total SY1218 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1218</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1220 On 29/04/2015 Spot Bond				100.00000	0.00000	98.93224			0.00	0	0
<b>Total SY1220 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1220</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	98.93518			0.00	0	0
<b>Total SY1221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	98.82608			0.00	0	0
<b>Total SY1222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1223 On 02/03/2015 Spot Bond				100.00000	0.00000	99.94820			0.00	0	0
<b>Total SY1223 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1223</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	98.66792			0.00	0	0
<b>Total SY1224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1225 On 18/05/2015 Spot Bond				100.00000	0.00000	98.61170			0.00	0	0
<b>Total SY1225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1226 On 19/05/2015 Spot Bond				100.00000	0.00000	98.58393			0.00	0	0
<b>Total SY1226 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1226</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1227 On 18/03/2015 Spot Bond				100.00000	0.00000	99.67302			0.00	0	0
<b>Total SY1227 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1227</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1228 On 22/05/2015 Spot Bond				100.00000	0.00000	98.53363			0.00	0	0
<b>Total SY1228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY122€ On 29/05/2015 Spot Bond			100.00000	80.57395	100.00000	100.00000				0.00	0	0
<b>Total SY1229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			6.66000	102.29059	6.66000	108.44948				0.00	0	280,000,000
<b>Total SZ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SZ18</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SZ25 On 30/09/2025 Spot Bond			8.25000	108.99659	8.25000	108.92399				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF108L On 22/02/2016 Spot Bond			100.00000	55.19130	100.00000	54.77772				0.00	0	0
<b>Total TF108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.75643				0.00	0	0
<b>Total TFS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.48309				0.00	0	0
<b>Total TFS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.94473				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				100.00000	0.00000	101.26601				0.00	4,051,200,000	2,025,600,000
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>4,051,200,000</b>	<b>2,025,600,000</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>4,051,200,000</b>	<b>2,025,600,000</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.32999				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.13124				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>
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	97.76738				0.00	0	0
<b>Total TFS132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.54595				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.57986				0.00	0	0
<b>Total TFS83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			7.61500	102.20496	7.61500	102.14167				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>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.79178				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.81270				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	100.91651	7.83000	100.85230				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.78028				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.80642				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.84892				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.78028				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.80642				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	84.57647	7.16000	100.78036				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.85762				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.85345				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.95358				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>
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.94003				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.34726				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.30086				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.77923				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.81270				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	101.02017	8.73000	100.90101				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49804				0.00	2,000,000,000	500,000,000
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.80642				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			8.34500	99.43735	8.34500	100.42579				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.31512				0.00	0	530,000,000
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>530,000,000</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>530,000,000</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
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.82415			0.00	0	0
<b>Total TH11A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	100.85971			0.00	0	0
<b>Total TH11B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.84823			0.00	0	0
<b>Total TH11B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.86221			0.00	0	0
<b>Total TH11B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95149			0.00	0	0
<b>Total TH11C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.94732			0.00	0	0
<b>Total TH11C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.92983			0.00	0	0
<b>Total TH11C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.27506			0.00	0	0
<b>Total TH11D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.27918			0.00	0	0
<b>Total TH11D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.28283			0.00	0	0
<b>Total TH11D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.07976			0.00	0	0
<b>Total TH12A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.08241			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond			8.63000	102.07332	8.63000	102.07428				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				100.00000	0.00000	100.08081				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				100.00000	0.00000	100.08452				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond			8.54000	100.20813	8.54000	100.09245				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.36128				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				100.00000	0.00000	100.38033				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			8.65000	97.82173	8.65000	99.10175				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				100.00000	0.00000	100.08928				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.08928				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				100.00000	0.00000	100.40174				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>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.09771				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.09771				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.43967				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>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.13164				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.13164				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				100.00000	0.00000	100.59240				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>
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	100.82521				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond			101.06155	6.42538	101.06155	6.37731				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.06979				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.80935				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.27831				0.00	4,000,000,000	1,000,000,000
<b>Total THE9A3 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For THE9A3</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.80935				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.81992				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.82521				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.80300				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.81992				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.87807				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.87807				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.87807				0.00	0	0
<b>Total THE9B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.96257				0.00	0	0
<b>Total THE9C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.98368				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.95729				0.00	0	0
<b>Total THE9C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.37850				0.00	0	0
<b>Total THE9D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	101.40475				0.00	0	0
<b>Total THE9D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.39425				0.00	0	0
<b>Total THE9D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			7.33000	104.73014	7.33000	104.66780				0.00	0	660,000,000
<b>Total TL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For TL15</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
TL20 On 22/02/2020 Spot Bond			8.98000	88.56960	8.98000	88.47634				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	107.03200	10.00000	106.94800				0.00	0	0
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			7.60500	106.68904	7.60500	106.62306				0.00	0	29,910,000,000
<b>Total TN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,910,000,000</b>
<b>Total For TN17</b>										<b>0.00</b>	<b>0</b>	<b>29,910,000,000</b>
TN20 On 17/09/2020 Spot Bond			8.84000	111.95722	8.84000	111.87699				0.00	0	20,907,800,000
<b>Total TN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,907,800,000</b>
<b>Total For TN20</b>										<b>0.00</b>	<b>0</b>	<b>20,907,800,000</b>
TN20U On 14/04/2020 Spot Bond			100.00000	1.03633	100.00000	1.02865				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			9.10500	113.45389	9.10500	113.37021				0.00	0	11,700,000,000
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,700,000,000</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>11,700,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.34000	101.33685	9.34000	101.26022				0.00	0	21,380,000,000
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,380,000,000</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>21,380,000,000</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
TN27 On 14/11/2027 Spot Bond			9.38000	99.11067	9.38000	99.03541			0.00	0	10,530,000,000
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,530,000,000</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>10,530,000,000</b>
TN30 On 09/10/2030 Spot Bond			9.75000	110.08398	9.75000	109.99763			0.00	0	7,000,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
TN40 On 09/10/2040 Spot Bond			10.15500	109.62602	10.15500	109.53655			0.00	0	7,600,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,600,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>7,600,000,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.56365			0.00	11,000,000,000	5,500,000,000
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>11,000,000,000</b>	<b>5,500,000,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>11,000,000,000</b>	<b>5,500,000,000</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.11276			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>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.23006			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.23576			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	100.23628			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	100.26412			0.00	0	0
<b>Total TORQ5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.32191			0.00	0	0
<b>Total TORQ6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.23606			0.00	0	0
<b>Total TORQ7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.07690			0.00	0	0
<b>Total TPDA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.03200	10.00000	106.94800			0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.07580			0.00	2,000,000,000	500,000,000
<b>Total TPDA02 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For TPDA02</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.09741			0.00	0	0
<b>Total TPDA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.88545			0.00	0	0
<b>Total TPDA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.94236			0.00	2,200,000,000	2,200,000,000
<b>Total TPDA05 SPOT</b>									<b>0.00</b>	<b>2,200,000,000</b>	<b>2,200,000,000</b>
<b>Total For TPDA05</b>									<b>0.00</b>	<b>2,200,000,000</b>	<b>2,200,000,000</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.05355	10.00000	99.97036			0.00	0	0
<b>Total TR30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	100.05222	9.75000	99.97111			0.00	0	0
<b>Total TR31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	10.05177	100.00000	9.97145			0.00	0	0
<b>Total TR32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.48091			0.00	0	0
<b>Total TRAA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.57150			0.00	0	0
<b>Total TRAA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.62182			0.00	0	0
<b>Total TRAB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.63188			0.00	0	0
<b>Total TRAC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.91341			0.00	0	0
<b>Total TRAD1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.53548			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>
TSE01L On 31/07/2019 Spot Bond			100.00000	12.28955	100.00000	12.19746			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>
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	99.88814			0.00	0	0
<b>Total TSP161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	99.63348			0.00	0	0
<b>Total TSP163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	99.38033			0.00	0	0
<b>Total TSP164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP164</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	99.12999			0.00	0	0
<b>Total TSP166 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP166</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	98.38660			0.00	0	0
<b>Total TSP167 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP167</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	98.12642			0.00	0	0
<b>Total TSP168 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	97.54229			0.00	0	0
<b>Total TSP170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	97.33036			0.00	0	0
<b>Total TSP171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	97.04688			0.00	0	0
<b>Total TSP172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP172 On 20/08/2015 Spot Bond				100.00000	0.00000	96.74994				0.00	0	0
<b>Total TSP173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	96.47726				0.00	0	0
<b>Total TSP174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	99.30513				0.00	0	0
<b>Total TSP175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	98.16879				0.00	0	0
<b>Total TSP177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	95.41807				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>
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	94.96155				0.00	0	0
<b>Total TSP179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	94.60354				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>
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	93.96593				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>
TSP182 On 30/04/2015 Spot Bond				100.00000	0.00000	98.97405				0.00	0	0
<b>Total TSP182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	93.75897				0.00	0	0
<b>Total TSP183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	93.37157				0.00	0	0
<b>Total TSP184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	13.24139	100.00000	12.74418				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC06 On 09/04/2015 Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0
<b>Total TWC067 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC067</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TWC076 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC076</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TWC077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 19/03/2015 Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0
<b>Total TWC078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	100.81603			0.00	1,200,000,000	300,000,000
<b>Total TWC079 SPOT</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
<b>Total For TWC079</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
TWC08 On 15/04/2015 Spot Bond				100.00000	0.00000	100.78658			0.00	0	0
<b>Total TWC080 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC080</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 17/04/2015 Spot Bond				100.00000	0.00000	100.69719			0.00	0	0
<b>Total TWC081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 20/04/2015 Spot Bond				100.00000	0.00000	100.65972			0.00	0	0
<b>Total TWC082 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC082</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	100.46575			0.00	0	0
<b>Total TWC083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 25/05/2015 Spot Bond				100.00000	0.00000	100.30675			0.00	100,000,000	100,000,000
<b>Total TWC084 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For TWC084</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	100.28493			0.00	0	0
<b>Total TWC085 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC085</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 24/03/2015 Spot Bond				100.00000	0.00000	100.05246			0.00	0	0
<b>Total TWC086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC086</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC08 On 02/06/2015 Spot Bond			100.00000	82.48441	100.00000	100.00000			0.00	0	0
<b>Total TWC087 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC087</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TWCJ15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 15/04/2015 Spot Bond				100.00000	0.00000	100.88301			0.00	0	0
<b>Total TWCJ16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 02/06/2015 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
<b>Total TWCJ17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TWCM15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM1 On 15/04/2015 Spot Bond				100.00000	0.00000	100.79260			0.00	0	0
<b>Total TWCM16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM1 On 02/06/2015 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
<b>Total TWCM17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.56000	109.88084	8.56000	109.80453			0.00	0	100,000,000
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total UTR042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total UTR043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.74014	100.00000	8.68718			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>
VJB01L On 20/01/2023 Spot Bond			100.00000	8.53796	100.00000	8.48623			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.12497			0.00	0	0
<b>Total VKC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	100.62659			0.00	0	0
<b>Total VKC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.37136			0.00	0	0
<b>Total VKE01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.38290			0.00	0	0
<b>Total VKE02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.38346			0.00	0	0
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.23154			0.00	0	200,000,000
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.26427			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>
VPA01L On 20/01/2023 Spot Bond			100.00000	8.20494	100.00000	8.15523			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>
VPB01L On 20/01/2023 Spot Bond			100.00000	8.00275	100.00000	7.95427			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>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00019	100.00000	0.00019			0.00	0	0
<b>Total WRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			6.75500	109.90664	6.75500	109.84615			0.00	0	10,000,000,000
<b>Total WS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For WS04</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
WS05 On 01/08/2018 Spot Bond			1.99000	234.62049	1.99000	234.59560		688,341,000,000.00		345,900,000	345,900,000
<b>Total WS05 SPOT</b>								<b>688,341,000,000.00</b>		<b>345,900,000</b>	<b>345,900,000</b>
<b>Total For WS05</b>								<b>688,341,000,000.00</b>		<b>345,900,000</b>	<b>345,900,000</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
WSP1 On 28/05/2015 Spot Bond			6.52000	102.90084	6.52000	102.84657				0.00	0	0
<b>Total WSP1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			7.14500	106.09569	7.14500	106.03398				0.00	0	4,700,000,000
<b>Total WSP2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
<b>Total For WSP2</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
WSP3 On 28/05/2019 Spot Bond			7.43000	107.93879	7.43000	107.87356				0.00	0	0
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			7.65500	108.03357	7.65500	107.96633				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			7.70000	108.66260	7.70000	108.59459				0.00	0	2,700,000,000
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
Z014 On 30/06/2015 Spot Bond			6.15000	98.01815	6.15000	97.96961				0.00	0	0
<b>Total Z014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z020 On 19/10/2015 Spot Bond			6.08000	96.28620	6.08000	96.23868				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>
Z071 On 01/07/2015 Spot Bond			6.15000	98.00197	6.15000	97.95344				0.00	0	0
<b>Total Z071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			6.82000	73.56723	6.82000	73.52635				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	64.36657	100.00000	64.00091				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	34.07004	100.00000	33.87649				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>43,388,766,462,377,000.00</b>	<b>784,944,332,900</b>	<b>501,083,180,000</b>
<b>Total for SPOT :</b>										<b>43,388,766,462,377,000.00</b>	<b>784,944,332,900</b>	<b>501,083,180,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									43,388,767,101,098,200.00	784,944,338,481	501,083,570,442
<b>Total Options</b>									0.00	0	26,598
<b>Grand Total:</b>									43,388,767,101,098,200.00	784,944,338,481	501,083,597,040