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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2015

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 06/08/2015 Bond Future			124.41965	124.41965	124.37460	124.37460			0.00	0	0
EL28 On 05/11/2015 Bond Future			124.85232	124.85232	124.80745	124.80745			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			625.40000	0.62540	580,350		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			635.40000	0.63540	590,350		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			615.40000	0.61540	570,350		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			2,182.55000	2.18255	2,137,680		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			2,192.55000	2.19255	2,147,680		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			2,202.55000	2.20255	2,157,680		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	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	06/08/2015	Bond Future			9.80627	83.68599	9.81240	83.64225			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.89750	81.23154	9.90373	81.18778			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.98453	82.61146	9.99076	82.56836			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,396</b>
ES33	On	06/08/2015	Bond Future	9.61	Put			1,463.48000	1.46348	1,419,740		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			1,610.28000	1.61028	1,566,540		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			1,536.83000	1.53683	1,493,090		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			6,666.37000	6.66637	6,622,610		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			6,824.93000	6.82493	6,781,170		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			6,745.60000	6.74560	6,701,840		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	37,850		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			5.25000	0.00525	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			63.86000	0.06386	106,960		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			132.88000	0.13288	175,980		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,396</b>
I2025	On	06/08/2015	Bond Future			120.66214	120.66214	120.61959	120.61959			0.00	0	38
I2025	On	05/11/2015	Bond Future			122.58301	122.58301	122.54080	122.54080			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>38</b>
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			370.41000	0.37041	327,860		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			380.41000	0.38041	337,860		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			390.41000	0.39041	347,860		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			459.20000	0.45920	416,990		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			469.20000	0.46920	426,990		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			449.20000	0.44920	406,990		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>38</b>
I2038	On	06/08/2015	Bond Future			124.51058	124.51058	124.46580	124.46580			0.00	0	3,582
I2038	On	05/11/2015	Bond Future			126.49289	126.49289	126.44847	126.44847			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,582</b>
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			3,524.20000	3.52420	3,479,420		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			3,534.20000	3.53420	3,489,420		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			3,544.20000	3.54420	3,499,420		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			7,561.53000	7.56153	7,517,110		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			7,541.53000	7.54153	7,497,110		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,551.53000	7.55153	7,507,110		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>3,582</b>
I2046	On	06/08/2015	Bond Future			122.96904	122.96904	122.92514	122.92514			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			123.52048	123.52048	123.47665	123.47665			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,722</b>
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			6,064.86000	6.06486	6,020,960		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			6,074.86000	6.07486	6,030,960		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			6,084.86000	6.08486	6,040,960		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			9,513.35000	9.51335	9,469,520		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			9,523.35000	9.52335	9,479,520		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			9,533.35000	9.53335	9,489,520		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>5,722</b>
I2050	On	06/08/2015	Bond Future			132.68183	132.68183	132.63416	132.63416			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			134.79356	134.79356	134.74660	134.74660			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,821</b>
I2050	On	06/08/2015	Bond Future	136.99	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	06/08/2015	Bond Future	136.99	Put			4,355.84000	4.35584	4,308,170		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			4,365.84000	4.36584	4,318,170		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			4,375.84000	4.37584	4,328,170		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			10,243.40000	10.24340	10,196,440		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			10,253.40000	10.25340	10,206,440		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			10,263.40000	10.26340	10,216,440		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>3,821</b>
R186	On	06/08/2015	Bond Future			8.30825	117.38539	8.32939	117.21563		9.64	5,869,269.50	50	39,708
R186	On	05/11/2015	Bond Future			8.37220	119.25393	8.39402	119.08236		9.53	0.00	0	500
R186	On	04/02/2016	Bond Future			8.42666	115.98060	8.44904	115.80820		9.34	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.47152	118.04562	8.49479	117.86993		9.34	0.00	0	0
<b>Total R186 Future</b>												<b>5,869,269.50</b>	<b>50</b>	<b>45,720</b>
R186	On	06/08/2015	Bond Future	8.90	Call			4,721.09000	4.72109	4,860,750	9.89	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			264.97000	0.26497	234,870	9.89	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			2,148.60000	2.14860	2,236,880	9.63	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			1,107.28000	1.10728	1,025,800	9.63	0.00	0	75
R186	On	06/08/2015	Bond Future	8.55	Call			2,603.91000	2.60391	2,704,550	9.67	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			852.50000	0.85250	783,380	9.67	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			690.92000	0.69092	725,830	9.49	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			2,962.28000	2.96228	2,827,430	9.49	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,334.95000	3.33495	3,452,110	9.75	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Put			568.48000	0.56848	515,880	9.75	0.00	0	20
R186	On	06/08/2015	Bond Future	8.45	Call			2,100.91000	2.10091	2,187,780	9.62	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,138.86000	1.13886	1,055,970	9.62	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			561.24000	0.56124	590,160	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,328.30000	3.32830	3,187,460	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,344.70000	2.34470	2,438,560	9.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			987.04000	0.98704	911,140	9.64	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.00	Call			581.60000	0.58160	611,460	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,265.85000	3.26585	3,125,950	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			602.35000	0.60235	633,190	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,203.86000	3.20386	3,064,940	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			1,656.75000	1.65675	1,729,530	9.59	0.00	0	20
R186	On	06/08/2015	Bond Future	8.35	Put			1,491.57000	1.49157	1,394,590	9.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.65	Call			135.08000	0.13508	142,360	9.34	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			5,765.42000	5.76542	5,602,940	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			215.01000	0.21501	226,590	9.38	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			4,993.53000	4.99353	4,835,350	9.38	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			329.05000	0.32905	346,570	9.42	0.00	0	20
R186	On	06/08/2015	Bond Future	7.85	Put			4,263.86000	4.26386	4,111,620	9.42	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Put			6,237.75000	6.23775	6,097,980	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Put			5,418.71000	5.41871	5,286,710	9.32	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			2,115.73000	2.11573	2,180,720	9.43	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,493.82000	3.49382	3,387,240	9.43	0.00	0	1,090
R186	On	05/11/2015	Bond Future	9.00	Call			5,679.10000	5.67910	5,801,540	9.75	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,050.76000	1.05076	1,001,630	9.75	0.00	0	2,600
R186	On	05/11/2015	Bond Future	7.73	Call			856.51000	0.85651	888,310	9.27	0.00	0	169
R186	On	05/11/2015	Bond Future	8.35	Put			2,928.26000	2.92826	2,831,740	9.48	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			2,977.75000	2.97775	3,060,600	9.51	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,539.17000	2.53917	2,450,450	9.51	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.85	Call			4,866.11000	4.86611	4,978,710	9.68	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			1,359.31000	1.35931	1,300,340	9.68	0.00	0	843
R186	On	05/11/2015	Bond Future	7.86	Call			1,117.52000	1.11752	1,157,090	9.32	0.00	0	674
R186	On	05/11/2015	Bond Future	8.24	Put			3,402.35000	3.40235	3,297,310	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,218.16000	2.21816	2,285,450	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,357.08000	3.35708	3,252,800	9.44	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.26	Call			2,253.16000	2.25316	2,321,220	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,312.50000	3.31250	3,208,990	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,581.77000	2.58177	2,656,820	9.48	0.00	0	843
R186	On	05/11/2015	Bond Future	8.24	Call			2,183.78000	2.18378	2,250,310	9.44	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			871.40000	0.87140	900,720	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,418.68000	8.41868	8,275,600	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			841.21000	0.84121	869,680	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,556.45000	8.55645	8,412,520	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			855.83000	0.85583	884,720	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,487.05000	8.48705	8,343,540	9.01	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,773.55000	8.77355	8,637,160	9.03	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,497.37000	3.49737	3,573,900	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,749.51000	4.74951	4,650,350	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,532.03000	3.53203	3,609,080	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,707.66000	4.70766	4,609,020	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,567.33000	3.56733	3,644,890	9.29	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,666.51000	4.66651	4,568,380	9.29	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,417.30000	1.41730	1,456,600	9.03	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 Option</b>									<b>0.00</b>	<b>0</b>	<b>53,849</b>
<b>Total For R186</b>									<b>5,869,269.50</b>	<b>50</b>	<b>99,569</b>
R197 On 06/08/2015 Bond Future			288.49288	288.49288	288.39238	288.39238			0.00	0	997
R197 On 05/11/2015 Bond Future			293.08527	293.08527	292.98524	292.98524			0.00	0	0
<b>Total R197 Future</b>									<b>0.00</b>	<b>0</b>	<b>997</b>
R197 On 06/08/2015 Bond Future	288.00	Call			392.38000	0.39238	492,880		0.00	0	0
R197 On 06/08/2015 Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197 On 06/08/2015 Bond Future	288.01	Call			382.38000	0.38238	482,880		0.00	0	0
R197 On 06/08/2015 Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197 On 06/08/2015 Bond Future	287.99	Call			402.38000	0.40238	502,880		0.00	0	0
R197 On 06/08/2015 Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197 On 05/11/2015 Bond Future	295.01	Put			2,024.76000	2.02476	1,924,730		0.00	0	0
R197 On 05/11/2015 Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 05/11/2015 Bond Future	294.99	Put			2,004.76000	2.00476	1,904,730		0.00	0	0
R197 On 05/11/2015 Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 05/11/2015 Bond Future	295.00	Put			2,014.76000	2.01476	1,914,730		0.00	0	0
R197 On 05/11/2015 Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>									<b>0.00</b>	<b>0</b>	<b>997</b>
R202 On 06/08/2015 Bond Future			236.27326	236.27326	236.02212	236.02212			0.00	0	53,356
R202 On 05/11/2015 Bond Future			240.03436	240.03436	239.78103	239.78103			0.00	0	0
<b>Total R202 Future</b>									<b>0.00</b>	<b>0</b>	<b>53,356</b>
R202 On 06/08/2015 Bond Future	240.01	Put			3,987.88000	3.98788	3,736,740		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			3,967.88000	3.96788	3,716,740		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			3,977.88000	3.97788	3,726,740		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 05/11/2015 Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 05/11/2015 Bond Future	246.00	Put			6,218.97000	6.21897	5,965,640		0.00	0	0
R202 On 05/11/2015 Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 05/11/2015 Bond Future	246.01	Put			6,228.97000	6.22897	5,975,640		0.00	0	0
R202 On 05/11/2015 Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 05/11/2015 Bond Future	245.99	Put			6,208.97000	6.20897	5,955,640		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>53,356</b>
R2023 On 06/08/2015 Bond Future			8.15884	101.19606	8.18018	101.07926		7.39	0.00	0	20,973
R2023 On 05/11/2015 Bond Future			8.23397	98.88400	8.25614	98.76612		7.61	0.00	0	0
R2023 On 04/02/2016 Bond Future			8.30100	100.56335	8.32389	100.44525		7.31	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2023 Future</b>									<b>0.00</b>	<b>0</b>	<b>20,973</b>
R2023 On 06/08/2015 Bond Future	9.07	Call			4,761.72000	4.76172	4,871,760	7.79	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Put			44.05000	0.04405	37,290	7.79	0.00	0	911
R2023 On 06/08/2015 Bond Future	8.24	Call			1,215.55000	1.21555	1,269,870	7.39	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.24	Put			889.08000	0.88908	826,600	7.39	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Call			1,245.84000	1.24584	1,301,150	7.39	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Put			864.92000	0.86492	803,430	7.39	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Call			1,276.83000	1.27683	1,333,130	7.40	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Put			841.51000	0.84151	781,010	7.40	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Put			2,611.07000	2.61107	2,532,800	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.00	Call			1,204.78000	1.20478	1,244,900	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.00	Put			2,577.70000	2.57770	2,499,940	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Call			1,225.72000	1.22572	1,266,370	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Put			2,544.58000	2.54458	2,467,350	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Call			1,184.06000	1.18406	1,223,670	7.47	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Call			1,559.71000	1.55971	1,602,380	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Put			3,195.05000	3.19505	3,119,620	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Call			1,518.54000	1.51854	1,560,400	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Put			3,259.24000	3.25924	3,183,000	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Call			1,539.04000	1.53904	1,581,300	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Put			3,227.04000	3.22704	3,151,200	7.17	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>21,884</b>
R203 On 06/08/2015 Bond Future			7.28393	105.19561	7.29587	105.17253		2.42	0.00	0	17,933
R203 On 05/11/2015 Bond Future			7.39441	102.70490	7.40761	102.68227		2.13	0.00	0	0
R203 On 04/02/2016 Bond Future			7.48611	104.44939	7.50031	104.42821		1.60	0.00	0	0
<b>Total R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>17,933</b>
R203 On 06/08/2015 Bond Future	6.74	Call			45.00000	0.04500	45,710	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.74	Put			1,126.47000	1.12647	1,104,100	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Call			47.20000	0.04720	47,960	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Put			1,109.08000	1.10908	1,086,760	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Call			49.49000	0.04949	50,300	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Put			1,091.79000	1.09179	1,069,520	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Call			1,101.05000	1.10105	1,119,300	2.47	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Put			56.58000	0.05658	51,750	2.47	0.00	0	5,000
R203 On 05/11/2015 Bond Future	6.01	Call			14.17000	0.01417	14,530	2.02	0.00	0	0
R203 On 05/11/2015 Bond Future	6.01	Put			2,447.80000	2.44780	2,425,530	2.02	0.00	0	0
R203 On 05/11/2015 Bond Future	5.99	Call			13.20000	0.01320	13,530	2.02	0.00	0	0
R203 On 05/11/2015 Bond Future	5.99	Put			2,482.21000	2.48221	2,459,910	2.02	0.00	0	0
R203 On 05/11/2015 Bond Future	6.00	Call			13.68000	0.01368	14,020	2.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/11/2015	Bond Future	6.00	Put			2,465.00000	2.46500	2,442,710	2.02	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			360.34000	0.36034	367,640	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			719.50000	0.71950	705,620	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			348.18000	0.34818	355,300	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			737.31000	0.73731	723,250	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			354.23000	0.35423	361,440	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			728.37000	0.72837	714,400	1.58	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>22,933</b>
R2030	On	06/08/2015	Bond Future			8.68947	94.63899	8.70046	94.55308			0.00	0	9,953
R2030	On	05/11/2015	Bond Future			8.75183	96.14620	8.76306	96.05973			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,953</b>
R2030	On	06/08/2015	Bond Future	7.76	Put			7,767.93000	7.76793	7,682,020		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			7,942.67000	7.94267	7,856,760		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			7,855.25000	7.85525	7,769,340		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			2,134.48000	2.13448	2,048,010		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			2,055.12000	2.05512	1,968,650		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			1,975.85000	1.97585	1,889,380		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>9,953</b>
R2032	On	06/08/2015	Bond Future			8.78774	98.34743	8.79866	98.25617			0.00	0	1,678
R2032	On	05/11/2015	Bond Future			8.85129	95.75853	8.86246	95.66652			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.90737	97.38533	8.91867	97.29351			0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,678</b>
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			2,542.76000	2.54276	2,451,500		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			2,456.03000	2.45603	2,364,770		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			2,629.60000	2.62960	2,538,340		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			7,504.54000	7.50454	7,412,530		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			7,412.68000	7.41268	7,320,670		0.00	0	0



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	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			7,596.52000	7.59652	7,504,510		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			1,716.88000	1.71688	1,625,060		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			1,883.82000	1.88382	1,792,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			1,800.30000	1.80030	1,708,480		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>1,678</b>
R2037	On	06/08/2015	Bond Future			8.89697	96.49830	8.90282	96.44436			0.00	0	41,268
R2037	On	05/11/2015	Bond Future			8.95593	98.03514	8.96185	97.98123			0.00	0	0
R2037	On	04/02/2016	Bond Future			9.00933	95.44277	9.01524	95.38959			0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>41,268</b>
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			1,518.99000	1.51899	1,465,050		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			1,424.62000	1.42462	1,370,680		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			1,330.39000	1.33039	1,276,450		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			9,316.19000	9.31619	9,262,280		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			9,526.78000	9.52678	9,472,870		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			9,421.40000	9.42140	9,367,490		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	04/02/2016	Bond Future	8.75	Put			2,433.21000	2.43321	2,380,030		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			2,339.72000	2.33972	2,286,540		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			2,526.83000	2.52683	2,473,650		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>41,268</b>
R204	On	06/08/2015	Bond Future			7.62591	102.21153	7.64796	102.14683		3.69	14,616,248.79	143	14,357
R204	On	05/11/2015	Bond Future			7.72502	103.83856	7.74877	103.77364		3.51	0.00	0	0
R204	On	04/02/2016	Bond Future			7.80688	101.56483	7.83224	101.50065		3.05	0.00	0	0
<b>Total R204 Future</b>												<b>14,616,248.79</b>	<b>143</b>	<b>14,357</b>
R204	On	06/08/2015	Bond Future	7.74	Call			672.69000	0.67269	705,340	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			403.17000	0.40317	371,120	3.69	0.00	0	0

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	06/08/2015	Bond Future	7.75	Call			690.00000	0.69000	723,240	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			391.25000	0.39125	359,790	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			707.55000	0.70755	741,370	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			379.58000	0.37958	348,700	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,235.67000	2.23567	2,295,630	3.85	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			30.61000	0.03061	25,870	3.85	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			22.29000	0.02229	23,620	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,193.42000	4.19342	4,129,830	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			20.82000	0.02082	22,070	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,249.43000	4.24943	4,185,760	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			21.54000	0.02154	22,840	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,221.41000	4.22141	4,157,790	3.35	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			610.82000	0.61082	632,990	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,430.16000	1.43016	1,388,150	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			591.56000	0.59156	613,220	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,462.02000	1.46202	1,419,500	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			600.98000	0.60098	622,900	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,445.88000	1.44588	1,403,620	3.01	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>14,616,248.79</b>	<b>143</b>	<b>15,056</b>
R2044	On	06/08/2015	Bond Future			8.94508	98.27927	8.95088	98.22084			0.00	0	13,051
R2044	On	05/11/2015	Bond Future			9.00108	99.84449	9.00696	99.78593			0.00	0	0
R2044	On	04/02/2016	Bond Future			9.05182	97.15763	9.05769	97.09980			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,051</b>
R2044	On	06/08/2015	Bond Future	8.76	Put			1,954.59000	1.95459	1,896,160		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			2,163.21000	2.16321	2,104,780		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			2,058.81000	2.05881	2,000,380		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,945.53000	7.94553	7,886,970		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			8,173.09000	8.17309	8,114,530		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			8,059.20000	8.05920	8,000,640		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			670.48000	0.67048	612,650		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			570.93000	0.57093	513,100		0.00	0	0

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 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			471.56000	0.47156	413,730		0.00	0	0
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>13,051</b>
R2048 On 06/08/2015 Bond Future			8.93277	101.98725	8.93851	101.92778			15,298,087.50	150	37,233
R2048 On 05/11/2015 Bond Future			8.98980	99.18154	8.99561	99.12204			0.00	0	0
R2048 On 04/02/2016 Bond Future			9.04208	100.86612	9.04789	100.80728			0.00	0	0
<b>Total R2048 Future</b>									<b>15,298,087.50</b>	<b>150</b>	<b>37,233</b>
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			2,094.09000	2.09409	2,034,620		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			1,986.73000	1.98673	1,927,260		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			1,879.57000	1.87957	1,820,100		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			11,328.55000	11.32855	11,269,050		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			11,204.84000	11.20484	11,145,340		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			11,081.38000	11.08138	11,021,880		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			384.86000	0.38486	326,020		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			589.09000	0.58909	530,250		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			486.88000	0.48688	428,040		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>15,298,087.50</b>	<b>150</b>	<b>37,233</b>
R207 On 06/08/2015 Bond Future			7.84096	98.36899	7.86283	98.28963		4.91	13,574,920.62	138	35,090
R207 On 05/11/2015 Bond Future			7.92821	99.93520	7.95136	99.85536		4.71	0.00	0	0
R207 On 04/02/2016 Bond Future			8.00352	97.99029	8.02784	97.91087		4.34	0.00	0	0
R207 On 05/05/2016 Bond Future			8.06721	99.73506	8.09348	99.65409		4.34	0.00	0	0
<b>Total R207 Future</b>									<b>13,574,920.62</b>	<b>138</b>	<b>35,090</b>
R207 On 06/08/2015 Bond Future	7.75	Call			483.93000	0.48393	509,600	4.85	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			894.19000	0.89419	840,500	4.85	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			498.93000	0.49893	525,250	4.85	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			872.75000	0.87275	819,710	4.85	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			172.02000	0.17202	182,440	4.79	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,646.40000	1.64640	1,577,460	4.79	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			469.22000	0.46922	494,260	4.85	0.00	0	0

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	06/08/2015	Bond Future	7.74	Put			915.95000	0.91595	861,630	4.85	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			796.32000	0.79632	824,900	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,528.22000	1.52822	1,476,960	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			810.52000	0.81052	839,470	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,507.64000	1.50764	1,456,750	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			824.87000	0.82487	854,200	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,487.23000	1.48723	1,436,720	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			434.39000	0.43439	452,330	4.55	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,251.87000	2.25187	2,189,970	4.55	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			503.27000	0.50327	523,420	4.56	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			2,074.35000	2.07435	2,014,660	4.56	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			602.23000	0.60223	623,810	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,377.03000	2.37703	2,319,190	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			612.42000	0.61242	634,270	4.19	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,353.86000	2.35386	2,296,290	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			622.73000	0.62273	644,850	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,330.83000	2.33083	2,273,530	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			408.91000	0.40891	424,880	4.15	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,921.01000	2.92101	2,857,560	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,238.26000	1.23826	1,271,160	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,991.90000	1.99190	1,943,830	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,252.01000	1.25201	1,285,150	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,974.56000	1.97456	1,926,730	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			879.41000	0.87941	905,280	4.20	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,539.99000	2.53999	2,484,890	4.20	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,224.60000	1.22460	1,257,250	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,009.35000	2.00935	1,961,030	4.26	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>247</b>
<b>Total For R207</b>												<b>13,574,920.62</b>	<b>138</b>	<b>35,337</b>
R208	On	06/08/2015	Bond Future			7.96399	97.03243	7.98552	96.93944		6.02	0.00	0	38,528
R208	On	05/11/2015	Bond Future			8.04350	95.17790	8.06605	95.08421		6.03	0.00	0	0
R208	On	04/02/2016	Bond Future			8.11045	96.79462	8.13390	96.70102		5.66	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>38,528</b>
R208	On	06/08/2015	Bond Future	8.85	Call			3,677.71000	3.67771	3,765,350	6.25	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			34.11000	0.03411	28,760	6.25	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			818.65000	0.81865	857,710	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			799.32000	0.79932	745,390	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			840.66000	0.84066	880,520	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			778.18000	0.77818	725,050	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			863.02000	0.86302	903,680	5.96	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
R208	On	06/08/2015	Bond Future	8.01	Put			757.43000	0.75743	705,100	5.96	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			709.61000	0.70961	676,740	6.09	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			799.02000	0.79902	827,810	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,164.82000	2.16482	2,099,920	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			813.89000	0.81389	843,080	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,137.45000	2.13745	2,072,950	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			829.15000	0.82915	858,760	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,110.49000	2.11049	2,046,410	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,409.71000	2.40971	2,470,530	6.09	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,051.15000	1.05115	1,082,630	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,557.17000	2.55717	2,495,050	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,021.52000	1.02152	1,052,340	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,608.91000	2.60891	2,546,130	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,036.27000	1.03627	1,067,420	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,582.96000	2.58296	2,520,510	5.54	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,398</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>40,926</b>
R209	On	06/08/2015	Bond Future			8.83845	77.90499	8.84420	77.86113		14.55	0.00	0	28,177
R209	On	05/11/2015	Bond Future			8.89471	75.99780	8.90054	75.95382		15.15	0.00	0	29
R209	On	04/02/2016	Bond Future			8.94423	77.28884	8.95003	77.24553		15.09	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,206</b>
R209	On	06/08/2015	Bond Future	8.99	Call			2,185.24000	2.18524	2,195,630	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,086.02000	1.08602	1,052,550	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			2,230.71000	2.23071	2,241,520	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,057.00000	1.05700	1,023,950	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			2,277.07000	2.27707	2,288,280	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,028.98000	1.02898	996,330	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			7,484.25000	7.48425	7,523,830	15.34	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			48.47000	0.04847	44,190	15.34	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.01	Call			578.95000	0.57895	580,040	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,772.86000	7.77286	7,729,970	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			4,253.49000	4.25349	4,273,040	15.32	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,687.59000	1.68759	1,663,160	15.32	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			553.66000	0.55366	554,630	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,920.77000	7.92077	7,877,760	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			565.91000	0.56591	566,940	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,846.35000	7.84635	7,803,400	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,963.36000	2.96336	2,975,250	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,479.02000	4.47902	4,447,600	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,996.33000	2.99633	3,008,350	14.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.76	Put			4,435.12000	4.43512	4,403,830	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,930.60000	2.93060	2,942,350	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,523.24000	4.52324	4,491,680	14.97	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,814</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>32,020</b>
R210	On	06/08/2015	Bond Future			178.39799	178.39799	178.33547	178.33547			0.00	0	1,227
R210	On	05/11/2015	Bond Future			179.10606	179.10606	179.04417	179.04417			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,227</b>
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			654.53000	0.65453	592,010		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			664.53000	0.66453	602,010		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			674.53000	0.67453	612,010		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			2,945.83000	2.94583	2,883,940		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			2,955.83000	2.95583	2,893,940		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			2,965.83000	2.96583	2,903,940		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>1,227</b>
R211	On	06/08/2015	Bond Future			133.96082	133.96082	133.91728	133.91728			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.09354	136.09354	136.05038	136.05038			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
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			1,072.72000	1.07272	1,029,180		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			1,082.72000	1.08272	1,039,180		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			1,092.72000	1.09272	1,049,180		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,060.38000	1.06038	1,103,540		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			1,050.38000	1.05038	1,093,540		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,040.38000	1.04038	1,083,540		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>

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	06/08/2015	Bond Future			138.64935	138.64935	138.60036	138.60036			0.00	0	1,109
R212	On	05/11/2015	Bond Future			140.85671	140.85671	140.80802	140.80802			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,109</b>
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			2,389.64000	2.38964	2,340,650		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			2,399.64000	2.39964	2,350,650		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			2,409.64000	2.40964	2,360,650		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			5,201.98000	5.20198	5,153,290		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			5,181.98000	5.18198	5,133,290		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			5,191.98000	5.19198	5,143,290		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>1,109</b>
R213	On	06/08/2015	Bond Future			8.72615	88.59096	8.73703	88.50899		12.50	0.00	0	17,330
R213	On	05/11/2015	Bond Future			8.78895	86.45786	8.80007	86.37525		12.99	0.00	0	0
R213	On	04/02/2016	Bond Future			8.84622	87.92621	8.85747	87.84377		12.87	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,330</b>
R213	On	06/08/2015	Bond Future	8.49	Call			775.71000	0.77571	786,850	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,664.64000	2.66464	2,593,810	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			800.08000	0.80008	811,670	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,611.40000	2.61140	2,541,020	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			824.96000	0.82496	837,010	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,558.77000	2.55877	2,488,850	12.29	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			379.42000	0.37942	384,500	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,791.20000	8.79120	8,713,670	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			388.44000	0.38844	393,660	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,715.55000	8.71555	8,638,160	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			397.64000	0.39764	402,990	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,640.19000	8.64019	8,562,930	12.56	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,127.63000	3.12763	3,159,670	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,994.02000	3.99402	3,943,620	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,161.61000	3.16161	3,193,930	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,953.76000	3.95376	3,903,640	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,195.80000	3.19580	3,228,390	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,913.80000	3.91380	3,863,950	12.77	0.00	0	0
<b>Total R213 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 R213</b>										<b>0.00</b>	<b>0</b>	<b>17,330</b>
R214 On 06/08/2015 Bond Future			8.87192	79.08196	8.88271	78.99495		15.28		0.00	0	22,215
R214 On 05/11/2015 Bond Future			8.92736	77.05061	8.93836	76.96286		15.90		0.00	0	0
R214 On 04/02/2016 Bond Future			8.97798	78.35913	8.98910	78.27131		15.87		0.00	0	4,320
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>26,535</b>
R214 On 06/08/2015 Bond Future	8.74	Call			1,169.41000	1.16941	1,186,460	15.15		0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			2,333.54000	2.33354	2,263,580	15.15		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			1,201.72000	1.20172	1,219,350	15.15		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			2,283.34000	2.28334	2,213,960	15.15		0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			1,234.60000	1.23460	1,252,820	15.16		0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			2,233.84000	2.23384	2,165,050	15.16		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			540.50000	0.54050	547,540	15.37		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			8,757.52000	8.75752	8,676,810	15.37		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			552.80000	0.55280	560,010	15.37		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			8,675.84000	8.67584	8,595,300	15.37		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Call			565.87000	0.56587	573,260	15.38		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			8,595.10000	8.59510	8,514,740	15.38		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			1,072.39000	1.07239	1,084,990	15.34		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			9,675.17000	9.67517	9,599,950	15.34		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			1,089.20000	1.08920	1,101,990	15.34		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			9,598.23000	9.59823	9,523,200	15.34		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			1,107.29000	1.10729	1,120,260	15.35		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			9,522.74000	9.52274	9,447,890	15.35		0.00	0	0
<b>Total R214 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>26,535</b>
<b>Total for Bond</b>										<b>49,358,526.41</b>	<b>481</b>	<b>492,141</b>
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIR03/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total E170 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>

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/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>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 06/08/2015 GOVI			488.91500	488.91500	488.47800	488.47800			9,778,300.00	2	465
GOVI On 05/11/2015 GOVI			496.77400	496.77400	496.33500	496.33500			0.00	0	27
GOVI On 04/02/2016 GOVI			505.20200	505.20200	504.76400	504.76400			0.00	0	0
<b>Total GOVI Future</b>									<b>9,778,300.00</b>	<b>2</b>	<b>492</b>
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			115,120.00000	11.51200	110,750,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			115,220.00000	11.52200	110,850,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			115,320.00000	11.53200	110,950,000		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			336,550.00000	33.65500	332,160,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			336,650.00000	33.66500	332,260,000		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			336,750.00000	33.67500	332,360,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			72,460.00000	7.24600	68,080,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			72,260.00000	7.22600	67,880,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			72,360.00000	7.23600	67,980,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>9,778,300.00</b>	<b>2</b>	<b>492</b>
<b>Total for GOVI</b>										<b>9,778,300.00</b>	<b>2</b>	<b>492</b>
AL37 On 06/08/2015 Index Future			456.99800	456.99800	456.63400	456.63400				0.00	0	124
AL37 On 05/11/2015 Index Future			464.34400	464.34400	463.97800	463.97800				0.00	0	0
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	<b>124</b>
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	<b>124</b>
AL7T On 06/08/2015 Index Future			538.73100	538.73100	537.99400	537.99400				0.00	0	3
AL7T On 05/11/2015 Index Future			547.39200	547.39200	546.64700	546.64700				0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
ALBI On 06/08/2015 Index Future			492.47000	492.47000	492.04600	492.04600				0.00	0	508
ALBI On 05/11/2015 Index Future			500.38700	500.38700	499.96000	499.96000				0.00	0	103
ALBI On 04/02/2016 Index Future			508.87700	508.87700	508.45100	508.45100				0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>611</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>611</b>
IGOV On 06/08/2015 Index Future			227.79600	227.79600	227.68300	227.68300				0.00	0	1,080
IGOV On 05/11/2015 Index Future			231.45800	231.45800	231.34500	231.34500				0.00	0	17
IGOV On 04/02/2016 Index Future			235.38500	235.38500	235.27400	235.27400				0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>1,097</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,097</b>
ILBI On 06/08/2015 Index Future			618.21000	618.21000	617.90300	617.90300				0.00	0	159
ILBI On 05/11/2015 Index Future			628.31900	628.31900	628.01100	628.01100				0.00	0	0
<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>1,994</b>
JIBAR f On 15/07/2015 Jibar Future			6.16000	93.84000	6.16000	93.84000				0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.32000	93.68000	6.32000	93.68000				0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.37000	93.63000	6.37000	93.63000				0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.53000	93.47000	6.53000	93.47000				0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.60000	93.40000	6.60000	93.40000				0.00	1,000	500
JIBAR f On 15/12/2015 Jibar Future			6.72000	93.28000	6.72000	93.28000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.90000	93.10000	6.90000	93.10000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.02000	92.98000	7.02000	92.98000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.23000	92.77000	7.23000	92.77000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.45000	92.55000	7.45000	92.55000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.63000	92.37000	7.63000	92.37000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.75000	92.25000	7.75000	92.25000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 21/06/2017 Jibar Future			7.81000	92.19000	7.81000	92.19000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>1,000</b>	<b>2,500</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>1,000</b>	<b>2,500</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>1,000</b>	<b>2,500</b>
<b>Total for Derivatives :</b>									<b>59,136,826.41</b>	<b>1,483</b>	<b>497,127</b>
AA02 On 28/03/2016 Spot Bond				99.95011		99.93336			0.00	0	0
<b>Total AA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				100.04799		99.97909			0.00	0	0
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			9.23000	102.51627	9.25000	102.42897		18,460,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total AA05 SPOT</b>								<b>18,460,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For AA05</b>								<b>18,460,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
AA06 On 15/04/2021 Spot Bond				101.50546		101.48487		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			9.38500	102.30271	9.40500	102.18884		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	109.20100	10.00000	109.17300		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				100.73915		100.71808		0.00	0	274,000,000	
<b>Total AB010 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>274,000,000</b>	
<b>Total For AB010</b>								<b>0.00</b>	<b>0</b>	<b>274,000,000</b>	
AB011 On 21/11/2023 Spot Bond				99.51765		99.49552		0.00	0	0	
<b>Total AB011 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AB011</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AB013 On 21/11/2018 Spot Bond			9.62000	97.02774	9.64000	96.94738		0.00	0	310,000,000	
<b>Total AB013 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>310,000,000</b>	
<b>Total For AB013</b>								<b>0.00</b>	<b>0</b>	<b>310,000,000</b>	
AB014L On 19/11/2024 Spot Bond			100.00000	10.32459	100.00000	10.29958		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB015L On 13/11/2024 Spot Bond			10.84000	101.06743	10.84000	101.03844			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	9.72930	100.00000	9.71004			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>
AB08 On 03/05/2017 Spot Bond				101.62602		101.60498			0.00	0	0
<b>Total AB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			8.81500	103.94097	8.82500	103.89952			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	110.32400	10.00000	110.29500			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			2.33000	273.53679	2.33000	273.39019			0.00	0	0
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN06 On 17/03/2016 Spot Bond				100.49832		100.48078			0.00	0	0
<b>Total ABFN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond				100.40520		100.38614			0.00	0	0
<b>Total ABFN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.19449		100.17444			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.19922		100.17862			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				99.64954		99.63014			0.00	0	100,000,000
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABFN11 On 09/04/2017 Spot Bond				101.33674		101.31782			0.00	0	0
<b>Total ABFN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2019 Spot Bond				101.05722		101.03779			0.00	0	0
<b>Total ABFN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2020 Spot Bond				100.90481		100.88499			0.00	0	0
<b>Total ABFN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2022 Spot Bond				100.92796		100.90760			0.00	0	0
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.07000	175.21053	2.07000	175.11788			0.00	0	0
<b>Total ABN05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	176.16185	2.17000	176.06813			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	188.42152	1.82000	188.32314			0.00	0	0
<b>Total ABN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			8.21125	81.48535	8.22125	81.44818			0.00	0	0
<b>Total ABN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			8.21125	81.48535	8.22125	81.44818			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				99.99000		99.94000			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				100.08546		100.01469			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				99.21000		99.16000			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				98.28000		98.22000			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN44 On 14/12/2015 Spot Bond				97.75000		97.69000				0.00	0	0
<b>Total ABN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				96.35000		96.28000				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				96.67000		96.60000				0.00	0	0
<b>Total ABN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				101.59770		101.57756				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				101.50274		101.48284				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				95.30000		95.22000				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				94.57000		94.49000				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				94.28000		94.20000				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				94.01000		93.93000				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				99.93969		99.91970				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			6.75500	105.17339	6.76000	105.15305				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				101.55037		101.52879				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				92.24000		92.15000				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				92.03000		91.94000				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			2.62000	111.40268	2.62000	111.34201				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			2.47000	163.38763	2.47000	163.29944				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			2.40000	215.40932	2.40500	215.14294				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0
<b>Total ABN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				90.70000		90.59000				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			9.72500	91.94977	9.74500	91.82686				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				102.82000		102.67000				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				70.82000		70.77000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN72 On 17/03/2018 Spot Bond				100.93824		100.93824			0.00	0	0
<b>Total ABN72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				98.33000		98.17000			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				106.64500		106.64500			0.00	0	0
<b>Total ABN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	106.10747	9.63000	106.08021			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				101.94000		101.78000			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			9.67500	105.78672	9.69500	105.61728			0.00	0	0
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.09000	91.26697	9.11000	91.16230			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				101.74000		102.10000			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				111.23000		111.39000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.77000	105.11403	9.79000	104.94576			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				92.40000		92.30000			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				100.33074		100.31032			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				101.25533		101.23376			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.36500	106.31182	8.37500	106.26363			0.00	0	1,410,000,000
<b>Total ABS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,410,000,000</b>
<b>Total For ABS10</b>									<b>0.00</b>	<b>0</b>	<b>1,410,000,000</b>
ABS11 On 09/04/2021 Spot Bond			9.09500	103.46595	9.11500	103.35147		9,095,000,000,000.00		1,000,000,000	500,000,000
<b>Total ABS11 SPOT</b>								<b>9,095,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For ABS11</b>								<b>9,095,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
ABS12 On 14/05/2020 Spot Bond			9.36500	100.65903	9.38500	100.55718			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			9.79500	100.51909	9.81500	100.39489			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			9.17500	96.75012	9.19500	96.65031		91,750,000,000,000.00		10,000,000,000	3,310,000,000
<b>Total ABS6 SPOT</b>								<b>91,750,000,000,000.00</b>	<b>10,000,000,000</b>	<b>3,310,000,000</b>	
<b>Total For ABS6</b>								<b>91,750,000,000,000.00</b>	<b>10,000,000,000</b>	<b>3,310,000,000</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
ABS7 On 11/09/2026 Spot Bond			9.87000	95.37378	9.89000	95.22169			83,105,400,000,000.00	8,420,000,000	4,210,000,000
<b>Total ABS7 SPOT</b>									<b>13,105,400,000,000.00</b>	<b>8,420,000,000</b>	<b>4,210,000,000</b>
<b>Total For ABS7</b>									<b>13,105,400,000,000.00</b>	<b>8,420,000,000</b>	<b>4,210,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.72500	103.68909	7.73500	103.66069			0.00	0	363,100,000
<b>Total ABS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>363,100,000</b>
<b>Total For ABS9</b>									<b>0.00</b>	<b>0</b>	<b>363,100,000</b>
ABSI2 On 07/12/2023 Spot Bond			2.14000	277.18390	2.14000	277.03676			0.00	0	0
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI3 On 31/01/2017 Spot Bond			1.19000	133.42427	1.19000	133.35683			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			2.16000	135.25815	2.16000	135.18620			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	0.00653	100.00000	0.00651			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	98.91599	100.00000	98.64864			0.00	0	0
<b>Total ACL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02€ On 15/09/2015 Spot Bond			10.91500	104.22542	10.92000	104.19385			4,366,000,000,000.00	400,000,000	400,000,000
<b>Total ACL028 SPOT</b>									<b>4,366,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For ACL028</b>									<b>4,366,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
ACL02€ On 20/08/2015 Spot Bond				101.03100		101.00439			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	8.71586	100.00000	8.69474			0.00	0	0
<b>Total ACL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03€ On 20/08/2015 Spot Bond				101.05595		101.02865			0.00	0	0
<b>Total ACL033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03€ On 20/08/2015 Spot Bond				101.40919		101.37222			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL03L On 20/03/2016 Spot Bond			100.00000	51.95055	100.00000	51.82470			0.00	0	0
<b>Total ACL03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL042 On 20/08/2015 Spot Bond				101.00605		100.98012			0.00	0	0
<b>Total ACL042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond			11.00000	70.69337	11.00000	70.67316			0.00	0	0
<b>Total ACL047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04L On 20/06/2016 Spot Bond			100.00000	51.95055	100.00000	51.82470			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>
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				100.09383		100.02109			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				100.10275		100.02787			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				100.08985		100.01806			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				100.09254		100.02010			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				100.09373		100.02100			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				103.49149		103.46760			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond				103.49149		103.46760			0.00	0	0
<b>Total ACL083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				103.51131		103.48727			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				103.51131		103.48727			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				103.47169		103.44793			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				96.69725		96.67859			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	110.32400	10.00000	110.29500			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				99.99977		99.97945			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				100.09097		100.01891			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				100.09340		100.02071			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				100.09443		100.02148			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				100.09230		100.01986			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				100.08773		100.01644			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.57500	101.69588	9.59500	101.59685			0.00	0	0
<b>Total ACL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ACL118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ACL120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ACL122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2016 Spot Bond				90.93331		90.91325			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				188.41803		186.76277			0.00	0	0
<b>Total ACL127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				188.47231		186.81602			0.00	0	0
<b>Total ACL128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				100.08977		100.01798			0.00	0	0
<b>Total ACL129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				101.02366		100.95252			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				100.53878		100.51789			0.00	0	0
<b>Total ACL137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 20/09/2021 Spot Bond				101.02382		100.95271			0.00	0	0
<b>Total ACL138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				99.90538		99.88187			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				103.82734		103.80438			0.00	0	0
<b>Total ACL141 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500			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				100.30041		100.22806			0.00	0	0
<b>Total ACL143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				101.06126		100.99190			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				100.09011		100.01824			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				100.95353		100.88333			0.00	0	0
<b>Total ACL151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.08839		100.01698			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				100.08460		100.01408			0.00	0	0
<b>Total ACL157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	102.69251	10.23000	102.66468			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				100.08253		100.01249			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>
ACL165 On 20/06/2017 Spot Bond				113.39822		117.14697			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			9.69500	100.49728	9.71500	100.40632			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				100.08799		100.01666			0.00	0	0
<b>Total ACL168 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16€ On 20/06/2017 Spot Bond			1.75000	118.55214	1.75000	118.49046			0.00	0	0
<b>Total ACL169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2017 Spot Bond				100.08495		100.06517			0.00	0	0
<b>Total ACL173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2019 Spot Bond				100.08759		100.06714			0.00	0	0
<b>Total ACL174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2019 Spot Bond				100.08231		100.06319			0.00	0	0
<b>Total ACL175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.11061		100.03819			0.00	0	0
<b>Total ACL181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				101.41640		101.34696			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>
ACL18€ On 20/06/2019 Spot Bond				100.08137		100.06247			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>
ACL18€ On 20/09/2017 Spot Bond				100.92576		100.90666			0.00	0	0
<b>Total ACL184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2022 Spot Bond				100.08707		100.06675			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>
ACL18€ On 20/09/2016 Spot Bond				100.08603		100.01515			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				100.09044		100.01846			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				100.09183		100.01952			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				100.20966		100.14145			0.00	0	0
<b>Total ACL191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/12/2015 Spot Bond				100.39132		100.32294			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				100.09224		100.01985			0.00	0	0
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				100.09224		100.01985			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				100.09601		100.07345			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				100.08548		100.06556			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				100.09771		100.02406			0.00	0	0
<b>Total ACL197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				101.61795		101.59782			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				100.09601		100.07345			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				98.07547		98.05607			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				100.09408		100.02126			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.09181		100.07030			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				136.76943		135.57711			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				137.75488		136.55379			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				100.08020		100.06161			0.00	0	0
<b>Total ACL205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.07947		100.06105			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				100.73084		100.71242			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				100.08147		100.06256			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				99.17617		99.10514			0.00	0	0
<b>Total ACL213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.08495		100.06517			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				100.08031		100.06168			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				100.08020		100.06161			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				100.08883		100.01727			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond				101.05107		101.02938				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				100.20431		100.18219				0.00	0	0
<b>Total ACL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond				100.20090		100.17917				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.40503		100.38280				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				101.31405		101.29194				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				101.27559		101.25417				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				100.72211		100.69942				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01U On 18/11/2016 Spot Bond			100.00000	36.01898	100.00000	35.93172				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	13.55288	100.00000	13.52005				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				100.72635		100.70721				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1B On 21/11/2014 Spot Bond				100.79857						0.00	0	0
<b>Total AHF1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1C On 21/11/2014 Spot Bond				100.84664						0.00	0	0
<b>Total AHF1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2A On 18/10/2015 Spot Bond				101.40573		101.38486				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				101.54270		101.51975				0.00	0	0
<b>Total AHF2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				101.72521		101.69950				0.00	0	0
<b>Total AHF2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				101.35836		101.33826				0.00	0	0
<b>Total AHF3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2016 Spot Bond			8.15000	100.00639	8.16000	99.97690				0.00	0	0
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				101.74137		101.71539				0.00	0	0
<b>Total AHF3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				102.02205		101.99173				0.00	0	0
<b>Total AHF3C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	40.22738	100.00000	40.08635				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1A On 15/04/2020 Spot Bond			100.00000	10.35054	100.00000	10.31426				0.00	0	0
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			9.21500	100.41534	9.23500	100.32964				0.00	0	2,890,000,000
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,890,000,000</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>2,890,000,000</b>
AIR02 On 30/04/2023 Spot Bond			9.77000	112.08814	9.79000	111.94384				0.00	0	0
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			7.56500	105.41011	7.57500	105.38193				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.46500	99.41375	9.48500	99.27109				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	13.26803	100.00000	13.23867				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.09000	100.05839	10.10000	99.95575				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			2.72000	167.42068	2.72000	167.32920				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				100.41678		100.39727				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				99.99986		99.98008				0.00	600,000,000	200,000,000
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
APF02 On 26/09/2019 Spot Bond				99.99982		99.97842				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN004 On 22/03/2016 Spot Bond				100.14661		100.12975				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				100.81286		100.78599				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 20/12/2016 Spot Bond				100.11754		100.09781				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01( On 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				100.08460		100.01409			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				100.16931		100.14092			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				100.90976		100.89486			0.00	0	0
<b>Total ASN013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01( On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01( On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01( On 11/04/2017 Spot Bond				94.00000		93.87000			0.00	0	0
<b>Total ASN016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01( On 09/03/2016 Spot Bond				100.65587		100.64101			0.00	0	0
<b>Total ASN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 09/06/2017 Spot Bond				113.60109		113.54207			0.00	0	0
<b>Total ASN020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 07/12/2033 Spot Bond			2.65000	234.06184	2.65500	233.77893			0.00	0	0
<b>Total ASN022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 07/07/2017 Spot Bond				114.82265		113.95616			0.00	0	0
<b>Total ASN023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	100.00000			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>
ASN02: On 20/06/2019 Spot Bond				98.71445		98.64224			0.00	0	0
<b>Total ASN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 14/08/2017 Spot Bond				110.12382		108.52297			0.00	0	0
<b>Total ASN031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 19/09/2017 Spot Bond				112.69218		112.01281			0.00	0	0
<b>Total ASN032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 10/11/2019 Spot Bond				101.01149		100.99027			0.00	0	0
<b>Total ASN036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 07/12/2033 Spot Bond			2.66500	207.60206	2.67000	207.34501			0.00	0	0
<b>Total ASN037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 20/12/2016 Spot Bond				100.07555		100.05811			0.00	0	0
<b>Total ASN046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 24/09/2016 Spot Bond				100.03696		100.01839			0.00	0	0
<b>Total ASN052 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN052</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 13/10/2016 Spot Bond				101.51281		101.49277			0.00	0	0
<b>Total ASN054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 16/04/2018 Spot Bond				101.51462		101.49355			0.00	0	0
<b>Total ASN057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond				101.48883		101.46596			0.00	0	0
<b>Total ASN058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 28/04/2020 Spot Bond				101.34386		101.32199			0.00	0	0
<b>Total ASN059 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 30/04/2020 Spot Bond				101.27547		101.25404			0.00	0	0
<b>Total ASN061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 14/05/2018 Spot Bond				98.45885		98.45738			0.00	0	0
<b>Total ASN062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 13/11/2015 Spot Bond				100.02148		100.02163			0.00	0	0
<b>Total ASN063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 01/06/2018 Spot Bond				100.47591		100.45656			0.00	0	0
<b>Total ASN066 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 15/06/2018 Spot Bond				100.22535		100.20647			0.00	0	0
<b>Total ASN068 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN068</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond				100.23597		100.21534			0.00	0	0
<b>Total ASN069 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN35I On 20/12/2016 Spot Bond			100.00000	35.83809	100.00000	35.75877				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>
ASN38I On 20/12/2017 Spot Bond			100.00000	20.59536	100.00000	20.54547				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>
ASN39I On 20/12/2017 Spot Bond			100.00000	20.68322	100.00000	20.63310				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>
ASN40I On 20/12/2017 Spot Bond			100.00000	20.28790	100.00000	20.23875				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN43I On 10/03/2017 Spot Bond			100.00000	28.46255	100.00000	28.39361				0.00	0	1,900,000,000
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
ASN49I On 19/09/2016 Spot Bond			100.00000	38.32654	100.00000	38.23369				0.00	0	0
<b>Total ASN49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50I On 16/03/2018 Spot Bond			100.00000	15.83239	100.00000	15.79404				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN55I On 29/12/2016 Spot Bond			100.00000	31.59937	100.00000	31.51136				0.00	0	0
<b>Total ASN55U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN55U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN56I On 29/06/2016 Spot Bond			100.00000	44.98519	100.00000	44.85989				0.00	0	0
<b>Total ASN56U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN56U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.27997		100.26153				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				100.07385		100.05685				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				100.32899		100.31017				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11 On 01/10/2018 Spot Bond			9.26500	103.75333	9.28500	103.67181			0.00	0	0
<b>Total BAW11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				102.05676		102.03672			0.00	0	0
<b>Total BAW13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				101.28371		101.26531			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				100.30906		100.28949			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				100.66741		100.64741			0.00	0	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			9.66500	100.10070	9.68500	99.99198			0.00	0	1,500,000,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
BAW2 On 02/10/2015 Spot Bond			6.74500	103.95243	6.75000	103.93219		3,777,200,000,000.00		560,000,000	165,000,000
<b>Total BAW2 SPOT</b>								<b>3,777,200,000,000.00</b>		<b>560,000,000</b>	<b>165,000,000</b>
<b>Total For BAW2</b>								<b>3,777,200,000,000.00</b>		<b>560,000,000</b>	<b>165,000,000</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	61.08661	100.00000	60.93700			0.00	0	0
<b>Total BAW20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.91500	99.34872	9.93500	99.22775			0.00	0	0
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				102.12092		102.10086			0.00	0	1,140,000,000
<b>Total BAW3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,140,000,000</b>
<b>Total For BAW3</b>									<b>0.00</b>	<b>0</b>	<b>1,140,000,000</b>
BAW8 On 02/10/2017 Spot Bond			8.96500	104.24281	8.97500	104.19742			0.00	0	0
<b>Total BAW8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA01 On 31/03/2016 Spot Bond			10.89568	100.68489	10.89739	100.65439			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04 On 30/09/2015 Spot Bond			10.82336	100.00017	10.82062	99.97140			0.00	0	0
<b>Total BAYA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA05 On 30/09/2015 Spot Bond			10.89409	100.01618	10.88569	99.98886			0.00	0	0
<b>Total BAYA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA06 On 30/09/2016 Spot Bond				99.88728		99.85908			0.00	0	0
<b>Total BAYA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA07 On 31/12/2015 Spot Bond			10.91101	100.01128	10.90922	99.98231			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			11.92886	99.55061	12.01903	99.32497			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				99.88466		99.85579			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				99.88466		99.85579			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				99.88473		99.85586			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			11.14568	99.81093	11.14739	99.78002			0.00	0	0
<b>Total BAYA12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA13 On 31/03/2016 Spot Bond			11.05151	100.07800	11.05407	100.04697			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			10.82336	100.00017	10.82062	99.97140			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			11.03540	100.17831	11.05093	100.13886		1,349,267,458,880.00		122,267,200	122,267,200
<b>Total BAYA15 SPOT</b>								<b>1,349,267,458,880.00</b>		<b>122,267,200</b>	<b>122,267,200</b>
<b>Total For BAYA15</b>								<b>1,349,267,458,880.00</b>		<b>122,267,200</b>	<b>122,267,200</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA16 On 30/09/2016 Spot Bond			10.26291	99.97305	10.29056	99.92497				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				100.71169		100.68597				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				99.88406		99.82633				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				99.88406		99.82633				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/09/2015 Spot Bond				99.99797		99.99797				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			8.43642	103.36265	8.43642	103.36265				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			11.74000	98.73055	11.75000	98.68159				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				101.02311		101.02311				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			11.66500	97.06331	11.67500	97.01333				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 30/09/2017 Spot Bond				99.99797		99.99797				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond				99.90083		99.87596				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>
BAYA30 On 31/12/2015 Spot Bond			9.28000	99.89924	9.28000	99.87407				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				99.88571		99.85728			0.00	0	0
<b>Total BAYA31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			11.56500	96.79167	11.58500	96.71990			0.00	0	100,000,000
<b>Total BAYA32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BAYA32</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BAYA33 On 31/03/2018 Spot Bond				99.88898		99.86138			0.00	0	0
<b>Total BAYA33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				99.88624		99.85797			0.00	0	0
<b>Total BAYA34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				99.88624		99.85797			0.00	0	0
<b>Total BAYA35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				99.89645		99.89645			0.00	0	0
<b>Total BAYA36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 31/03/2016 Spot Bond				99.89030		99.86302			0.00	0	0
<b>Total BAYA37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				99.89236		99.86548			0.00	980,000,000	490,000,000
<b>Total BAYA39 SPOT</b>									<b>0.00</b>	<b>980,000,000</b>	<b>490,000,000</b>
<b>Total For BAYA39</b>									<b>0.00</b>	<b>980,000,000</b>	<b>490,000,000</b>
BAYA41 On 30/09/2018 Spot Bond				99.99797		99.99797			0.00	0	0
<b>Total BAYA41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 30/09/2018 Spot Bond				99.89236		99.86548			0.00	0	0
<b>Total BAYA42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				99.89008		99.86275			0.00	0	0
<b>Total BAYA43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2017 Spot Bond				99.89649		99.87055			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA45 On 31/03/2019 Spot Bond				99.89247		99.86558				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>
BAYA47 On 30/09/2015 Spot Bond				99.91713		99.89627				0.00	0	0
<b>Total BAYA47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA48 On 31/03/2016 Spot Bond				99.90538		99.88188				0.00	0	0
<b>Total BAYA48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/03/2016 Spot Bond			13.89568	100.64465	13.89739	100.60614				0.00	0	0
<b>Total BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/12/2016 Spot Bond			15.25931	99.96600	15.29476	99.87743				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 31/03/2017 Spot Bond			14.11188	101.54021	14.11188	101.54021				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 30/06/2019 Spot Bond				99.85073		99.81359				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/12/2019 Spot Bond				99.85073		99.81359				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond				99.85073		99.81359				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond				99.84526		99.80677				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB09 On 30/09/2018 Spot Bond				99.86985		99.83748				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1U On 31/12/2016 Spot Bond			100.00000	34.98799	100.00000	34.92161				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1 On 30/06/2035 Spot Bond			100.00000	18.50758	100.00000	18.46225			0.00	0	0
<b>Total BAYD1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	16.84398	100.00000	16.80273			0.00	0	0
<b>Total BAYD2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3 On 30/06/2035 Spot Bond			100.00000	10.39751	100.00000	10.37205			0.00	0	0
<b>Total BAYD3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4 On 30/06/2035 Spot Bond			100.00000	10.39862	100.00000	10.37343			0.00	0	0
<b>Total BAYD4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5 On 30/06/2035 Spot Bond			100.00000	12.57109	100.00000	12.54031			0.00	0	0
<b>Total BAYD5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6 On 30/06/2035 Spot Bond			100.00000	10.89263	100.00000	10.86596			0.00	0	0
<b>Total BAYD6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				101.29655		101.27702			0.00	0	0
<b>Total BCJ04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ05 On 07/07/2015 Spot Bond				101.48014		101.46234			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				101.56758		101.54867			0.00	0	0
<b>Total BCJ06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ07 On 15/04/2016 Spot Bond				101.34694		101.32779			0.00	0	0
<b>Total BCJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	8.36220	100.00000	8.34194			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	8.36220	100.00000	8.34194			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP94I On 23/07/2015 Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0
<b>Total BCP94U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP94U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP95I On 21/08/2015 Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0
<b>Total BCP95U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP95U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP96I On 04/09/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
<b>Total BCP96U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP96U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.04000	181.78893	2.04000	181.69282			0.00	0	0
<b>Total BD0202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			8.29000	158.30746	8.31000	157.88269			0.00	0	0
<b>Total BD0205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			8.29000	158.68715	8.31000	158.26527			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			8.67500	97.26830	8.69500	97.09745			0.00	0	0
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BD311E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 28/03/2018 Spot Bond			8.36500	98.72807	8.38500	98.65860			0.00	0	12,500,000
<b>Total BEER02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,500,000</b>
<b>Total For BEER02</b>									<b>0.00</b>	<b>0</b>	<b>12,500,000</b>
BG22A On 21/07/2016 Spot Bond				101.98206		101.96297			0.00	0	0
<b>Total BG22A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				101.37751		101.35674			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				101.91479		101.89489			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22B On 21/07/2016 Spot Bond				101.49438		101.47181				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				101.58424		101.56030				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				101.83542		101.80758				0.00	0	0
<b>Total BG22D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22YI On 21/07/2016 Spot Bond			100.00000	38.52444	100.00000	38.43009				0.00	0	0
<b>Total BG22YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				101.19796		101.17791				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				101.22120		101.20074				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				101.22894		101.20834				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				101.32185		101.29960				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				101.44563		101.42118				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	37.68355	100.00000	37.59126				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	37.68355	100.00000	37.59126				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.23724		100.21729				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				100.24168		100.22132				0.00	0	0
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			8.46500	102.96653	8.47500	102.92753				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				100.25499		100.23342				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				100.27850		100.25477				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	21.53858	100.00000	21.48640				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>
BG42Y On 15/03/2017 Spot Bond			100.00000	21.53858	100.00000	21.48640				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				102.03877		102.01454				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2024 Spot Bond			11.32500	99.43350	11.34500	99.33661				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2025 Spot Bond				101.35301		101.32746				0.00	0	0
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2025 Spot Bond			11.21500	99.79064	11.23500	99.69204				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGR01 On 04/02/2016 Spot Bond				102.95521		102.93425			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	72.62755	100.00000	72.49306			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				100.55011		100.53081			0.00	0	50,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BID05 On 26/06/2019 Spot Bond				99.58828		99.56926			0.00	0	0
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.87500	99.83856	8.89500	99.74848		39,050,000,000,000.00	4,400,000,000	4,200,000,000	
<b>Total BID06 SPOT</b>								<b>19,050,000,000,000.00</b>	<b>4,400,000,000</b>	<b>4,200,000,000</b>	
<b>Total For BID06</b>								<b>19,050,000,000,000.00</b>	<b>4,400,000,000</b>	<b>4,200,000,000</b>	
BIDC45 On 15/07/2015 Spot Bond				99.66865		99.65121			0.00	0	0
<b>Total BIDC45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC46 On 13/10/2015 Spot Bond				101.32740		101.30902			0.00	0	0
<b>Total BIDC46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC47 On 07/08/2015 Spot Bond				99.14438		99.16185			0.00	0	0
<b>Total BIDC47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond				100.66723		100.65005			0.00	0	0
<b>Total BLG1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2032 Spot Bond				100.76935		100.74930			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				100.65107		100.63405			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				100.68294		100.66502			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D On 21/11/2015 Spot Bond				100.74081		100.72126			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				100.98081		100.95448			0.00	0	0
<b>Total BLG1E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				101.38876		101.35127			0.00	0	0
<b>Total BLG1F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR12 On 25/01/2016 Spot Bond				101.42452		101.40127			0.00	0	0
<b>Total BSR12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				101.46471		101.44077			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>
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BSR14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR15 On 18/12/2015 Spot Bond				100.17151		100.14859			0.00	0	0
<b>Total BSR15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR16 On 17/06/2016 Spot Bond				100.18535		100.16042			0.00	0	0
<b>Total BSR16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond				100.20023		100.17282			0.00	0	0
<b>Total BSR17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC005 On 20/10/2015 Spot Bond				97.78273		97.76362			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				97.14902		97.13014			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>
BTC023 On 16/07/2015 Spot Bond				99.62948		99.61095			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC035 On 07/07/2015 Spot Bond				99.80727		99.78975				0.00	0	0
<b>Total BTC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC037 On 06/07/2015 Spot Bond				99.82489		99.80738				0.00	0	0
<b>Total BTC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC038 On 15/07/2015 Spot Bond				99.66729		99.64978				0.00	0	0
<b>Total BTC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC039 On 21/07/2015 Spot Bond				99.56210		99.54459				0.00	0	0
<b>Total BTC039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC040 On 27/07/2015 Spot Bond				99.45792		99.44044				0.00	2,000,000,000	500,000,000
<b>Total BTC040 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For BTC040</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
BTC041 On 28/07/2015 Spot Bond				99.44416		99.42679				0.00	0	0
<b>Total BTC041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC043 On 04/08/2015 Spot Bond				99.10381		99.12138				0.00	200,000,000	100,000,000
<b>Total BTC043 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BTC043</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BTC045 On 13/08/2015 Spot Bond				99.15506		99.13745				0.00	0	0
<b>Total BTC045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC046 On 24/08/2015 Spot Bond				98.96289		98.94531				0.00	0	0
<b>Total BTC046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC047 On 21/08/2015 Spot Bond				99.01275		98.99512				0.00	0	0
<b>Total BTC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC048 On 04/09/2015 Spot Bond				98.75818		98.74044				0.00	0	0
<b>Total BTC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC049 On 07/09/2015 Spot Bond				98.70534		98.68761				0.00	0	0
<b>Total BTC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC05( On 15/07/2015 Spot Bond				99.65948		99.64156				0.00	0	0
<b>Total BTC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC05 On 11/09/2015 Spot Bond				98.53882		98.52824				0.00	0	0
<b>Total BTC051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01( On 30/09/2016 Spot Bond			100.00000	43.33724	100.00000	43.23110				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				99.93938		99.91898				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				99.93689		99.91570				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				100.18433		100.16547				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				100.83278		100.81215				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA49L On 30/06/2018 Spot Bond			100.00000	16.03230	100.00000	15.96966				0.00	0	0
<b>Total BYA49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			9.66500	107.56455	9.67500	107.52404				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				105.84506		105.82187				0.00	0	0
<b>Total CBL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			8.71500	102.90289	8.72500	102.87077				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			12.76500	99.70615	12.78500	99.62259				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond				98.68389		98.65398			0.00	0	0
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			13.06500	100.35418	13.08500	100.26456			0.00	0	0
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			9.11500	101.53682	9.12500	101.49508			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				97.70871		97.67931			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			13.06500	97.43782	13.08500	97.34358			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				101.39565		101.37668			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				93.99940		93.96922			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				100.90753		100.88705			0.00	0	0
<b>Total CBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			10.71500	92.92931	10.78500	92.65669		14,358,100,000,000.00	1,340,000,000	670,000,000	
<b>Total CBL22 SPOT</b>								<b>14,358,100,000,000.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>	
<b>Total For CBL22</b>								<b>14,358,100,000,000.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>	
CBL23 On 18/05/2018 Spot Bond				100.92334		100.90092			0.00	0	0
<b>Total CBL23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			10.19500	112.87297	10.21500	112.72574			0.00	0	0
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.19500	108.64922	10.21500	108.49767		40,780,000,000,000.00	4,000,000,000	1,000,000,000	
<b>Total CCT02 SPOT</b>								<b>40,780,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For CCT02</b>								<b>40,780,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</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
CCT03 On 15/03/2025 Spot Bond			10.12000	109.42984	10.14000	109.27333			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				100.56402		100.53423			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			11.86500	103.03366	11.87500	102.99430			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				99.91816		99.89068			0.00	40,000,000	20,000,000
<b>Total CGR13 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For CGR13</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
CGR14 On 13/02/2018 Spot Bond				103.01500		102.98772			0.00	0	0
<b>Total CGR14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	110.32390	10.00000	110.29510			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				102.20356		102.17621			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				100.10156		100.02752			0.00	260,000,000	130,000,000
<b>Total CGR16 SPOT</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For CGR16</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
CGR17 On 24/10/2017 Spot Bond				101.69971		101.67352			0.00	0	0
<b>Total CGR17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR18 On 04/05/2018 Spot Bond			100.00000	10.21914	100.00000	10.18688			0.00	0	0
<b>Total CGR18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR19 On 04/06/2018 Spot Bond			100.00000	18.05965	100.00000	18.01590			0.00	0	0
<b>Total CGR19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				102.86624		102.82174			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG02 On 30/08/2016 Spot Bond				100.61426		100.59123			0.00	600,000,000	200,000,000
<b>Total CIG02 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For CIG02</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
CIG03 On 30/06/2017 Spot Bond				99.90896		99.88609			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				99.90486		99.88105			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				99.90066		99.87578			0.00	0	0
<b>Total CIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN126 On 20/08/2015 Spot Bond				101.37345		101.33746			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				101.35955		101.32394			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				101.43301		101.39538			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN17( On 20/12/2015 Spot Bond				100.08988		100.01808			0.00	0	0
<b>Total CLN170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17( On 20/03/2016 Spot Bond				100.54794		100.47915			0.00	0	0
<b>Total CLN179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18( On 01/07/2021 Spot Bond			10.11000	99.86387	10.11000	99.83666			0.00	0	0
<b>Total CLN184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18( On 06/07/2016 Spot Bond				99.80150		101.67781			0.00	0	0
<b>Total CLN186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 23/08/2016 Spot Bond			2.76000	123.93949	2.76000	123.87153			0.00	0	0
<b>Total CLN191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 24/08/2016 Spot Bond				107.22998		107.22998			0.00	0	0
<b>Total CLN192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 29/08/2021 Spot Bond			3.14000	123.91338	3.14000	123.84421			0.00	0	0
<b>Total CLN193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 31/08/2016 Spot Bond			8.25000	102.62616	8.25000	102.60362			0.00	0	0
<b>Total CLN194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 13/09/2021 Spot Bond			2.86000	125.13814	2.86000	125.06934			0.00	0	0
<b>Total CLN198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19( On 13/09/2016 Spot Bond			2.40000	123.23313	2.40000	123.16690			0.00	0	0
<b>Total CLN199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20( On 20/12/2016 Spot Bond				100.12574		100.04538			0.00	0	0
<b>Total CLN200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21( On 17/10/2016 Spot Bond			8.63500	101.46879	8.64500	101.43319			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On 20/10/2016 Spot Bond				101.45102		101.42951			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>
CLN220 On 20/10/2016 Spot Bond				101.46948		101.44764			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>
CLN221 On 20/10/2016 Spot Bond			8.68500	101.51249	8.69500	101.47668			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>
CLN222 On 20/10/2016 Spot Bond			8.68500	101.51249	8.69500	101.47668			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>
CLN225 On 09/12/2016 Spot Bond			8.73500	100.32181	8.74500	100.28498			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>
CLN226 On 20/12/2016 Spot Bond				100.09203		100.01972			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>
CLN227 On 20/12/2016 Spot Bond				100.10129		100.02677			0.00	0	0
<b>Total CLN227 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500			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>
CLN231 On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500			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>
CLN237 On 14/02/2017 Spot Bond				100.90705		100.88718			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>
CLN239 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>
CLN241 On 24/02/2017 Spot Bond				100.71472		100.69376			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN242 On 24/02/2019 Spot Bond			9.35000	103.12758	9.35000	103.10155				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>
CLN243 On 24/02/2019 Spot Bond			9.35000	103.12758	9.35000	103.10155				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>
CLN247 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>
CLN256 On 26/03/2017 Spot Bond				100.72928		100.71035				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.42055		100.40114				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.81072		100.79190				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.81072		100.79190				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.81072		100.79190				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2017 Spot Bond				100.33932		100.31965				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 26/03/2019 Spot Bond			9.49500	102.86415	9.51500	102.77608				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 30/04/2017 Spot Bond				101.91378		101.89361				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				103.52965		103.45878				0.00	40,000,000	20,000,000
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN272 On 20/06/2017 Spot Bond				100.37328		100.35419				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.37288		100.35393				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 20/06/2017 Spot Bond				100.41232		100.34184				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 22/05/2017 Spot Bond				100.74279		100.72291				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 25/05/2017 Spot Bond				100.80338		100.77962				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2017 Spot Bond				100.55757		100.48733				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>
CLN280 On 07/06/2017 Spot Bond				101.20273		101.18336				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>
CLN282 On 27/06/2015 Spot Bond				99.94608		99.92797				0.00	0	0
<b>Total CLN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN283 On 20/09/2015 Spot Bond				100.08126		100.06240				0.00	0	0
<b>Total CLN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 10/08/2017 Spot Bond				101.32231		101.30182				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 30/08/2017 Spot Bond				100.95142		100.93117				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.18012		100.15722				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN29 On 26/06/2017 Spot Bond				99.99984		99.97670				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				101.91415		101.89383				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				99.78117		99.75787				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				99.99985		99.97698				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				99.80787		99.78447				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 20/12/2017 Spot Bond				100.09817		100.02440				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				99.78122		99.75792				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				100.21645		100.19372				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				99.90101		99.87641				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30 On 20/12/2017 Spot Bond				137.91169		137.91169				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30 On 20/12/2017 Spot Bond				101.19731		101.12483				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN303 On 20/12/2017 Spot Bond				138.42318		138.42318				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				137.29562		137.29562				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 20/12/2017 Spot Bond				137.99045		137.99045				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				134.20170		134.20170				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				134.42446		134.42446				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				101.02755		101.00446				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.00500	93.81574	11.02500	93.69387				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.52500	95.30267	11.54500	95.17801				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				99.90539		99.88187				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.09727		100.07439				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				101.00453		100.98199				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				101.39036		101.36855				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN32( On 30/04/2018 Spot Bond				101.37826		101.35446			0.00	0	0
<b>Total CLN320 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 30/04/2018 Spot Bond			8.80500	101.34360	8.80500	101.31987			0.00	0	0
<b>Total CLN321 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/12/2015 Spot Bond				100.08548		100.06556			0.00	0	0
<b>Total CLN322 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 24/07/2017 Spot Bond				103.35966		103.33721			0.00	0	0
<b>Total CLN323 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2018 Spot Bond				130.52148		130.52148			0.00	0	0
<b>Total CLN324 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2018 Spot Bond				100.09096		100.06967			0.00	0	0
<b>Total CLN326 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2023 Spot Bond				100.09706		100.07424			0.00	0	0
<b>Total CLN327 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2018 Spot Bond				100.09426		100.02143			0.00	0	0
<b>Total CLN328 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33( On 20/06/2017 Spot Bond				100.13083		100.04930			0.00	0	0
<b>Total CLN330 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33( On 20/06/2017 Spot Bond				80.49038		80.43564			0.00	0	0
<b>Total CLN331 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33( On 20/06/2018 Spot Bond				100.10289		100.02800			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>
CLN33( On 30/06/2017 Spot Bond				99.90539		99.88187			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN336 On 20/09/2015 Spot Bond				118.93483		118.93483				0.00	0	0
<b>Total CLN336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 20/09/2018 Spot Bond				118.98334		118.98334				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 28/07/2017 Spot Bond				101.33081		101.30861				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2018 Spot Bond				100.11244		100.08576				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 30/06/2017 Spot Bond				99.90484		99.88119				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/06/2017 Spot Bond				100.13002		100.04868				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>
CLN343 On 20/12/2023 Spot Bond				100.10694		100.03104				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond				100.08234		100.01234				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				100.09412		100.07204				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				101.31806		101.29608				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				101.00756		100.98683				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>
CLN349 On 30/06/2017 Spot Bond				99.90758		99.88461				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN35( On 28/10/2018 Spot Bond				101.25561		101.23525				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/05/2019 Spot Bond				100.62894		100.60874				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 30/04/2018 Spot Bond				101.27106		101.24918				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 24/07/2017 Spot Bond				101.38183		101.36017				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2019 Spot Bond				100.07787		100.05986				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			10.18500	104.85560	10.20500	104.71182				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond				100.08718		100.01602				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				101.34020		101.31441				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			12.32500	106.85285	12.34500	106.71042				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				101.39486		101.36798				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond			12.35500	106.72308	12.37500	106.58579				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN368 On 26/07/2022 Spot Bond			10.02000	109.94295	10.02000	109.91326				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>
CLN369 On 06/08/2023 Spot Bond				101.39486		101.36798				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>
CLN370 On 26/07/2022 Spot Bond				101.37261		101.34966				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>
CLN371 On 20/03/2024 Spot Bond				100.10335		100.07895				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>
CLN372 On 20/09/2023 Spot Bond				100.08581		100.01497				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/09/2023 Spot Bond				100.08764		100.01635				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 20/06/2019 Spot Bond				100.08778		100.01650				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				99.90134		99.87681				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			9.71500	103.31444	9.73500	103.20101				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				99.88662		99.85819				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				100.09444		100.07227				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			10.57000	102.66342	10.57000	102.63470				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN38( On 20/09/2024 Spot Bond			11.00000	102.89267	11.00000	102.86274			0.00	0	0
<b>Total CLN380 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 21/07/2015 Spot Bond				101.34159		101.32138			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>
CLN38( On 20/03/2021 Spot Bond				100.09818		100.02432			0.00	0	0
<b>Total CLN382 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 22/07/2017 Spot Bond				101.36490		101.34396			0.00	0	0
<b>Total CLN383 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/09/2024 Spot Bond			12.11500	102.72345	12.13500	102.58158			0.00	0	0
<b>Total CLN384 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/09/2024 Spot Bond				100.10524		100.08036			0.00	0	0
<b>Total CLN385 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/03/2021 Spot Bond				100.08752		100.01623			0.00	0	0
<b>Total CLN386 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 26/01/2021 Spot Bond				101.48024		101.45602			0.00	0	0
<b>Total CLN387 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/09/2019 Spot Bond				100.09364		100.02095			0.00	0	0
<b>Total CLN388 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN389 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39( On 01/10/2016 Spot Bond				99.90206		99.88235			0.00	0	0
<b>Total CLN390 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39( On 20/12/2015 Spot Bond				100.08072		100.01111			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN392 On 20/03/2017 Spot Bond				100.08126		100.06240			0.00	0	0
<b>Total CLN392 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/12/2019 Spot Bond				91.45668		91.45668			0.00	0	0
<b>Total CLN393 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/09/2022 Spot Bond				100.08601		100.06596			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>
CLN395 On 02/03/2018 Spot Bond				100.49654		100.47723			0.00	0	0
<b>Total CLN395 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/03/2020 Spot Bond				100.09338		100.07148			0.00	0	0
<b>Total CLN396 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 20/06/2020 Spot Bond				100.11900		100.09067			0.00	0	0
<b>Total CLN397 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.96768		100.94601			0.00	0	0
<b>Total CLN398 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 14/11/2022 Spot Bond				100.96191		100.94038			0.00	0	0
<b>Total CLN399 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				100.08601		100.06596			0.00	0	0
<b>Total CLN400 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 20/06/2020 Spot Bond				100.09706		100.07424			0.00	0	0
<b>Total CLN401 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN401</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN402 On 30/06/2017 Spot Bond				99.91818		99.89759			0.00	0	0
<b>Total CLN402 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN402</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN403 On 30/06/2017 Spot Bond				99.91194		99.89008			0.00	0	0
<b>Total CLN403 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN404 On 21/02/2018 Spot Bond				100.68210		100.65585			0.00	0	0
<b>Total CLN404 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN404</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN405 On 20/06/2016 Spot Bond				100.07597		100.05843			0.00	0	0
<b>Total CLN405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond				85.50832		85.50832			0.00	0	0
<b>Total CLN406 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond				100.08654		100.06635			0.00	0	0
<b>Total CLN407 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	41.98031	7.01000	41.97252			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				164.83600		164.83600			0.00	0	0
<b>Total CLN55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.67500	147.48183	8.69500	147.32420			0.00	0	0
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.29000	158.30746	8.31000	157.88269			0.00	0	0
<b>Total CLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.29000	158.68715	8.31000	158.26527			0.00	0	0
<b>Total CLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF01 On 20/10/2015 Spot Bond				97.77911		97.75996			0.00	0	0
<b>Total CLNF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF02 On 20/10/2015 Spot Bond				97.76012		97.74081			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0: On 10/10/2016 Spot Bond				101.78353		101.76086			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				102.14741		102.12549			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				100.09308		100.02051			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				100.08708		100.01595			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				100.08831		100.01690			0.00	0	0
<b>Total CLNF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 10/07/2017 Spot Bond				101.77729		101.75405			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				100.08707		100.06675			0.00	0	0
<b>Total CLNF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 24/07/2017 Spot Bond				101.39036		101.36855			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				100.07926		100.06089			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				100.08562		100.01485			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				100.08508		100.01444			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				100.08556		100.01480			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1! On 20/06/2020 Spot Bond				100.08707		100.06675			0.00	0	0
<b>Total CLNF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.75879		100.73567			0.00	0	0
<b>Total COH001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				101.72739		101.70367			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			8.81500	105.36668	8.82500	105.33478		881,500,000,000.00	100,000,000	100,000,000	
<b>Total COJ02 SPOT</b>								<b>881,500,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
<b>Total For COJ02</b>								<b>881,500,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
COJ04 On 05/06/2018 Spot Bond			8.79000	101.04090	8.80000	100.99160		14,591,400,000,000.00	1,660,000,000	830,000,000	
<b>Total COJ04 SPOT</b>								<b>14,591,400,000,000.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>	
<b>Total For COJ04</b>								<b>14,591,400,000,000.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			10.35500	110.53794	10.37500	110.39403		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			7.20500	102.06310	7.21000	102.04134		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			9.92500	106.42535	9.94500	106.30933		0.00	0	0	
<b>Total COJ07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			9.96500	101.71677	9.98500	101.57214		0.00	0	0	
<b>Total COJG01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJG01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			10.33500	95.62650	10.35500	95.49954		0.00	0	0	
<b>Total COT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			11.02000	96.75703	11.04000	96.59886		44,080,000,000,000.00	4,000,000,000	1,000,000,000	
<b>Total COT02 SPOT</b>								<b>14,080,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For COT02</b>								<b>14,080,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>	
COT03 On 05/06/2028 Spot Bond			11.02000	89.90559	11.04000	89.75375		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003 On 28/02/2017 Spot Bond				100.63346		100.61310			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>
CPL007 On 01/08/2015 Spot Bond				101.15211		101.13373			0.00	0	0
<b>Total CPL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL01U On 12/12/2019 Spot Bond			100.00000	10.20009	100.00000	10.17538		600,000,000,000,000.00	76,000,000,000		0
<b>Total CPL01U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>76,000,000,000</b>		<b>0</b>
<b>Total For CPL01U</b>								<b>10,000,000,000,000.00</b>	<b>76,000,000,000</b>		<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.66679		100.64734			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				100.01258		100.03838			0.00	0	0
<b>Total CPL022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.62790		100.60813			0.00	0	0
<b>Total CPL024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL026 On 20/08/2015 Spot Bond				102.47041		102.45096			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>
CPL027 On 23/10/2015 Spot Bond				101.25721		101.23756			0.00	0	0
<b>Total CPL027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL02U On 12/03/2020 Spot Bond			100.00000	9.47769	100.00000	9.45473		437,500,000,000,000.00	144,375,000,000		0
<b>Total CPL02U SPOT</b>								<b>17,500,000,000,000.00</b>	<b>144,375,000,000</b>		<b>0</b>
<b>Total For CPL02U</b>								<b>17,500,000,000,000.00</b>	<b>144,375,000,000</b>		<b>0</b>
CPL03U On 12/12/2018 Spot Bond			100.00000	11.72479	100.00000	11.69638		437,500,000,000,000.00	144,375,000,000		0
<b>Total CPL03U SPOT</b>								<b>17,500,000,000,000.00</b>	<b>144,375,000,000</b>		<b>0</b>
<b>Total For CPL03U</b>								<b>17,500,000,000,000.00</b>	<b>144,375,000,000</b>		<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.69000	96.26715	11.71000	96.13744		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	16.46075	100.00000	16.42087		0.00	0	0	0
<b>Total DEN38U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN39U On 10/06/2018 Spot Bond			100.00000	8.92984	100.00000	8.90821			0.00	0	0
<b>Total DEN39U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN39U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40U On 10/06/2018 Spot Bond			100.00000	17.13354	100.00000	17.09203			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>
DENG43 On 28/01/2016 Spot Bond				101.15605		101.13804			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>
DENG44 On 29/09/2017 Spot Bond			7.99000	99.34907	8.00000	99.30789			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>
DENG55 On 20/11/2015 Spot Bond				100.70216		100.68422			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>
DENG56 On 25/02/2016 Spot Bond				100.62351		100.60543			0.00	0	0
<b>Total DENG56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG57 On 03/03/2016 Spot Bond				100.44965		100.43169			0.00	0	0
<b>Total DENG57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLT02U On 06/11/2015 Spot Bond			100.00000	91.64573	100.00000	91.42219			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				100.35924		100.33974			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				101.75735		101.73536			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				102.80771		102.78794			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				101.10029		101.08056			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 20/09/2018 Spot Bond				100.11223		100.08561			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 24/01/2019 Spot Bond				102.19723		102.16222			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/06/2019 Spot Bond				100.09759		100.07463			0.00	0	0
<b>Total DOL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/12/2019 Spot Bond				53.55296		53.50387			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				102.44051		102.41070			0.00	0	0
<b>Total DRD04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.91500	100.71743	8.93500	100.60199			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			7.53500	107.30163	7.54500	107.27025			0.00	0	1,050,000,000
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
DV22 On 07/02/2020 Spot Bond			8.96500	105.41104	8.98500	105.31037			0.00	0	1,350,000,000
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,350,000,000</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0</b>	<b>1,350,000,000</b>
DV23 On 27/02/2023 Spot Bond			9.61500	105.31672	9.63500	105.18117			0.00	0	1,050,000,000
<b>Total DV23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For DV23</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
DV24 On 18/02/2024 Spot Bond			9.59500	103.95251	9.61500	103.80945			0.00	0	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			9.64000	106.99797	9.65000	106.89327		11,568,000,000,000.00	0.00	1,200,000,000	300,000,000
<b>Total DV29 SPOT</b>								<b>11,568,000,000,000.00</b>	<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
<b>Total For DV29</b>								<b>11,568,000,000,000.00</b>	<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	100.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC006 On 29/06/2015 Spot Bond				99.94931		99.93229			0.00	0	0
<b>Total DVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC007 On 15/09/2015 Spot Bond				100.20249		100.18571			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				100.69918		100.68132			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>
DVC010 On 15/09/2015 Spot Bond				100.27680		100.26000			0.00	0	0
<b>Total DVC010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC011 On 11/06/2016 Spot Bond				100.29393		100.27597			0.00	0	0
<b>Total DVC011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.82281		100.80510			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				99.74969		99.73160			0.00	0	0
<b>Total DVF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				99.43540		99.41654			0.00	0	1,800,000,000
<b>Total DVF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
<b>Total For DVF18</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
E170 On 01/08/2020 Spot Bond			8.34500	126.44521	8.36500	126.32429		35,049,000,000,000.00		4,200,000,000	2,101,300,000
<b>Total E170 SPOT</b>								<b>35,049,000,000,000.00</b>		<b>4,200,000,000</b>	<b>2,101,300,000</b>
<b>Total For E170</b>								<b>35,049,000,000,000.00</b>		<b>4,200,000,000</b>	<b>2,101,300,000</b>
EDC01 On 04/04/2016 Spot Bond				94.30169		94.25178			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.43000	99.51253	2.43000	99.45887			0.00	0	0
<b>Total EL037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL15 On 29/06/2015 Spot Bond			1.20000	135.35674	1.20000	135.28831			0.00	0	0
<b>Total EL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			2.21000	123.45477	2.21000	123.38904			0.00	0	6,496,600,000
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,496,600,000</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>6,496,600,000</b>
EL29 On 19/11/2029 Spot Bond			2.21000	111.05714	2.21000	110.99800			0.00	0	0
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.13000	113.12106	2.13000	113.06098			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			2.25000	103.15372	2.25500	103.02948			0.00	0	0
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			2.41000	99.94469	2.41000	99.89084			0.00	0	0
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.76500	107.45750	9.78500	107.34890			0.00	0	0
<b>Total EMM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			9.66500	107.63360	9.68500	107.51727			0.00	0	0
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.07000	101.30679	10.09000	101.16444			0.00	0	0
<b>Total EMM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.27500	96.19136	10.28500	96.07022			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM05 On 17/04/2029 Spot Bond			10.41500	103.08196	10.42500	103.00788			0.00	0	3,999,999,600
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,999,999,600</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>3,999,999,600</b>
EMM06 On 23/06/2025 Spot Bond			10.25000	100.00000	10.25000	100.05463		153,750,000,000,000.00	15,000,000,000	255,000,000,000	
<b>Total EMM06 SPOT</b>								<b>153,750,000,000,000.00</b>	<b>15,000,000,000</b>	<b>255,000,000,000</b>	
<b>Total For EMM06</b>								<b>153,750,000,000,000.00</b>	<b>15,000,000,000</b>	<b>255,000,000,000</b>	
EPF001 On 19/08/2015 Spot Bond				100.80277		100.78344			0.00	0	2,560,000,000
<b>Total EPF001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,560,000,000</b>
<b>Total For EPF001</b>									<b>0.00</b>	<b>0</b>	<b>2,560,000,000</b>
EPF002 On 28/05/2018 Spot Bond				98.68139		98.66216			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				100.28633		100.26743			0.00	900,000,000	300,000,000
<b>Total EPF003 SPOT</b>									<b>0.00</b>	<b>900,000,000</b>	<b>300,000,000</b>
<b>Total For EPF003</b>									<b>0.00</b>	<b>900,000,000</b>	<b>300,000,000</b>
EPF004 On 06/11/2017 Spot Bond				101.09346		101.07308			0.00	0	0
<b>Total EPF004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF005 On 06/11/2016 Spot Bond				101.05187		101.03232			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>
EPFC12 On 05/11/2015 Spot Bond				100.99665		100.97819			0.00	0	0
<b>Total EPFC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC15 On 24/08/2015 Spot Bond				102.40844		102.38886			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>
EPFC16 On 23/02/2016 Spot Bond				100.64913		100.63024			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>
EQS02 On 01/07/2015 Spot Bond			10.77500	99.85261	10.78000	99.82311			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				100.50780		100.43379			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05 On 25/04/2017 Spot Bond				100.47140		100.44662			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				100.69626		100.67205			0.00	0	0
<b>Total EQS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			10.34500	97.81473	10.36500	97.74154			0.00	0	0
<b>Total EQS07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08, On 04/10/2018 Spot Bond				96.75728		96.73405			0.00	0	0
<b>Total EQS08A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				98.16732		98.14118			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				100.86019		100.83941			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				100.91290		100.89076			0.00	0	0
<b>Total ERS3C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.89407		100.87558			0.00	0	0
<b>Total ERS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500			0.00	0	0
<b>Total ERS12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.77222		100.75337			0.00	0	0
<b>Total ERS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 17/11/2025 Spot Bond				100.80361		100.78394			0.00	29,000,000	14,500,000
<b>Total ERSA15 SPOT</b>									<b>0.00</b>	<b>29,000,000</b>	<b>14,500,000</b>
<b>Total For ERSA15</b>									<b>0.00</b>	<b>29,000,000</b>	<b>14,500,000</b>
ERSA1: On 17/11/2025 Spot Bond				100.76594		100.74726			0.00	600,000,000	200,000,000
<b>Total ERSA16 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For ERSA16</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
ERSA1: On 17/11/2025 Spot Bond				100.79210		100.77273			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				100.78645		100.76758			0.00	0	0
<b>Total ERSA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.77588		100.75728			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			6.40000	102.70445	6.40000	102.68665		2,560,000,000,000.00	400,000,000	204,180,000	
<b>Total ES15 SPOT</b>								<b>2,560,000,000,000.00</b>	<b>400,000,000</b>	<b>204,180,000</b>	
<b>Total For ES15</b>								<b>2,560,000,000,000.00</b>	<b>400,000,000</b>	<b>204,180,000</b>	
ES18 On 20/04/2018 Spot Bond			8.19500	104.27842	8.21500	104.20523		130,995,683,489,000.00	15,984,830,200	8,659,963,800	
<b>Total ES18 SPOT</b>								<b>130,995,683,489,000.00</b>	<b>15,984,830,200</b>	<b>8,659,963,800</b>	
<b>Total For ES18</b>								<b>130,995,683,489,000.00</b>	<b>15,984,830,200</b>	<b>8,659,963,800</b>	
ES23 On 25/01/2023 Spot Bond			8.84500	110.46667	8.86500	110.32713		188,318,853,428,500.00	21,290,995,300	60,121,002,900	
<b>Total ES23 SPOT</b>								<b>188,318,853,428,500.00</b>	<b>21,290,995,300</b>	<b>60,121,002,900</b>	
<b>Total For ES23</b>								<b>188,318,853,428,500.00</b>	<b>21,290,995,300</b>	<b>60,121,002,900</b>	
ES26 On 02/04/2026 Spot Bond			9.12000	93.20631	9.14000	93.05618		286,565,190,816,000.00	31,421,621,800	10,534,148,200	
<b>Total ES26 SPOT</b>								<b>286,565,190,816,000.00</b>	<b>31,421,621,800</b>	<b>10,534,148,200</b>	
<b>Total For ES26</b>								<b>286,565,190,816,000.00</b>	<b>31,421,621,800</b>	<b>10,534,148,200</b>	
ES33 On 15/09/2033 Spot Bond			9.75500	83.03697	9.76000	82.97948		560,928,880,646,500.00	262,524,744,300	131,277,906,400	
<b>Total ES33 SPOT</b>								<b>560,928,880,646,500.00</b>	<b>262,524,744,300</b>	<b>131,277,906,400</b>	
<b>Total For ES33</b>								<b>560,928,880,646,500.00</b>	<b>262,524,744,300</b>	<b>131,277,906,400</b>	
ES42 On 25/04/2042 Spot Bond			9.83000	88.91780	9.84000	88.81063		132,818,064,694,000.00	115,240,901,800	66,682,306,500	
<b>Total ES42 SPOT</b>								<b>132,818,064,694,000.00</b>	<b>115,240,901,800</b>	<b>66,682,306,500</b>	
<b>Total For ES42</b>								<b>132,818,064,694,000.00</b>	<b>115,240,901,800</b>	<b>66,682,306,500</b>	
EXX01 On 19/05/2017 Spot Bond				99.69992		99.67799		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EXX02 On 19/05/2019 Spot Bond				97.81436		97.79171				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				100.68900		100.66886				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				101.46925		101.44849				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				99.99985		99.98033				0.00	0	0
<b>Total FIFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.77929		100.75897				0.00	0	0
<b>Total FIFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC14 On 20/11/2015 Spot Bond				100.70877		100.69043				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				100.47443		100.45623				0.00	0	0
<b>Total FIFC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC17 On 09/10/2015 Spot Bond				101.50519		101.48564				0.00	0	0
<b>Total FIFC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC18 On 12/08/2015 Spot Bond				100.89137		100.87156				0.00	0	0
<b>Total FIFC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC19 On 07/12/2015 Spot Bond				100.27743		100.25761				0.00	0	0
<b>Total FIFC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC20 On 07/12/2015 Spot Bond				100.25879		100.24179				0.00	400,000,000	200,000,000
<b>Total FIFC20 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FIFC20</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FR002L On 02/08/2023 Spot Bond			100.00000	11.74921	100.00000	11.72075				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L On 02/08/2023 Spot Bond			100.00000	11.43517	100.00000	11.40746			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				100.23121		100.21179			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				99.20838		99.18593			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.25777		100.23592			0.00	0	0
<b>Total FR2A4C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.27544		100.25198			0.00	0	0
<b>Total FR2A4D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.66500	96.73354	9.68500	96.65177			0.00	0	0
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.30347		100.28614			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				100.30339		100.28607			0.00	0	0
<b>Total FRB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				101.32006		101.29861			0.00	0	0
<b>Total FRB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				102.34557		102.32424			0.00	0	0
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				100.55653		100.53487			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				100.56558		100.54354			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB14 On 02/06/2026 Spot Bond			10.41500	98.83805	10.43500	98.72473				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2025 Spot Bond				100.47834		100.45340				0.00	0	0
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			10.51500	104.40263	10.53500	104.31472				0.00	0	50,000,000
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRBC2 On 21/12/2018 Spot Bond				101.27090		101.19774				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			2.16000	135.25815	2.16000	135.18620				0.00	0	0
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			2.17000	276.60422	2.17000	276.45716				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.33500	114.16011	2.33500	114.09882				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.04000	153.71285	3.04000	153.62751				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			3.16000	193.92259	3.16500	193.68194				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			7.02500	105.11134	7.03000	105.09026				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			7.61400	66.57678	7.61500	66.55952				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			9.40700	42.31406	9.40700	42.30396				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBZ0: On 10/12/2024 Spot Bond			9.65000	40.95864	9.65000	40.94859				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>
FRC10: On 03/06/2021 Spot Bond				100.63953		100.61304				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				100.10396		100.02882				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				100.08993		100.01814				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				100.09878		100.02488				0.00	0	0
<b>Total FRC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.09601		100.07345				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>
FRC11: 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>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.09149		100.07006				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.16287		100.13557				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.09444		100.07227			0.00	0	0
<b>Total FRC124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
<b>Total FRC125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.10041		100.07675			0.00	0	0
<b>Total FRC128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.12367		100.09417			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.12004		100.09145				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	21.13288	100.09221	21.08165				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				100.08569		100.06572				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				111.67727		111.67727				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				100.11561		100.03766				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2015 Spot Bond				103.34114		103.34114			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				100.09652		100.02313			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				98.00000		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				100.09764		100.02399			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				100.08913		100.01751			0.00	0	0
<b>Total FRC153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.08971		100.06873			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				100.11744		100.08951			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				100.08812		100.06753			0.00	0	0
<b>Total FRC161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 14/12/2018 Spot Bond			13.22500	65.79560	13.22500	65.77234			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				100.08306		100.06375			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				100.08316		100.06382			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				100.12461		100.04460			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC168(On 20/06/2018 Spot Bond				100.08697		100.06667			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>
FRC169(On 31/01/2025 Spot Bond			3.56500	102.78338	3.56500	102.72476			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>
FRC170(On 20/06/2018 Spot Bond				100.09075		100.06951			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>
FRC171(On 20/06/2018 Spot Bond				100.09075		100.06951			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>
FRC172(On 21/02/2018 Spot Bond				102.85385		102.83115			0.00	0	0
<b>Total FRC172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC173(On 30/06/2017 Spot Bond				99.90539		99.88187			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>
FRC174(On 20/06/2018 Spot Bond				98.11834		98.09736			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>
FRC176(On 20/09/2018 Spot Bond				100.08548		100.06556			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>
FRC177(On 20/09/2018 Spot Bond				100.08348		100.06406			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>
FRC178(On 06/08/2023 Spot Bond				101.32653		101.30101			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>
FRC179(On 20/09/2020 Spot Bond				100.09779		100.07479			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>
FRC180(On 10/02/2016 Spot Bond				100.97690		100.95645			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond				101.31285		101.28761				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 26/01/2021 Spot Bond				101.46974		101.44510				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				100.11223		100.08561				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				100.08886		100.06809				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				100.11506		100.03725				0.00	7,060,000,000	3,530,000,000
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>7,060,000,000</b>	<b>3,530,000,000</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>7,060,000,000</b>	<b>3,530,000,000</b>
FRC18: On 20/03/2016 Spot Bond				100.08253		100.06335				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.08971		100.06873				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.08971		100.06873				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 14/03/2016 Spot Bond				100.22172		100.20325				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				101.77784		101.75783				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				101.87557		101.85439				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				101.78993		101.77120				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500			0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				101.58524		101.56580			0.00	0	0
<b>Total FRC194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.09475		100.07250			0.00	0	0
<b>Total FRC195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				101.57193		101.55236			0.00	0	0
<b>Total FRC196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				101.77233		101.75355			0.00	0	0
<b>Total FRC197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 10/04/2016 Spot Bond				101.54804		101.52848			0.00	0	0
<b>Total FRC198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 10/04/2016 Spot Bond				101.55225		101.53263			0.00	0	0
<b>Total FRC199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				101.56465		101.54251			0.00	0	0
<b>Total FRC200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2016 Spot Bond				101.42154		101.40147			0.00	0	0
<b>Total FRC201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				101.56465		101.54251			0.00	0	0
<b>Total FRC202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2016 Spot Bond				101.41582		101.39583			0.00	0	0
<b>Total FRC203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 06/05/2017 Spot Bond				101.16950		101.14760			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 On 06/05/2017 Spot Bond			8.75000	101.20678	8.75000	101.18298			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>
FRC206 On 20/06/2019 Spot Bond				100.08059		100.06479			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>
FRC207 On 20/09/2021 Spot Bond			100.00000	9.58993	100.00000	9.56670			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>
FRC208 On 20/09/2021 Spot Bond			100.00000	8.79137	100.00000	8.77009			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>
FRC209 On 07/10/2020 Spot Bond				97.41972		97.38988			0.00	0	0
<b>Total FRC209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210 On 20/12/2019 Spot Bond			100.00000	11.02068	100.00000	10.99399			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.09286		100.07109			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>
FRC211 On 29/10/2017 Spot Bond			100.00000	23.47712	100.00000	23.41962			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>
FRC212 On 07/05/2020 Spot Bond				101.11289		101.09170			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>
FRC213 On 04/06/2021 Spot Bond			100.00000	9.30807	100.00000	9.28552			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>
FRC214 On 07/11/2017 Spot Bond			100.00000	22.60994	100.00000	22.55516			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>
FRC215 On 07/11/2019 Spot Bond				101.11285		101.09166			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>
FRC216 On 07/11/2017 Spot Bond			100.00000	22.58062	100.00000	22.52591			0.00	0	0
<b>Total FRC216 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				101.11014		101.08900				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				101.05452		101.03451				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond				101.18641		101.16503				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				101.11434		101.09434				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			2.97000	128.90456	2.97000	128.83315				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				100.95265		100.93312				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				100.94017		100.92092				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				100.94017		100.92092				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				100.83094		100.80979				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/09/2016 Spot Bond				100.32530		100.30660				0.00	0	0
<b>Total FRC227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 16/09/2016 Spot Bond				100.18225		100.16364				0.00	0	0
<b>Total FRC228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 30/03/2017 Spot Bond				99.90374		102.23543				0.00	0	0
<b>Total FRC229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC231 On 20/06/2020 Spot Bond				100.09444		100.07227				0.00	0	0
<b>Total FRC230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 25/06/2018 Spot Bond				100.02081		100.00000				0.00	0	0
<b>Total FRC231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.09631		100.02297				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				100.37432		100.35254				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				101.35201		101.33001				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			3.50000	124.93274	3.50000	124.86172				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				100.09802		100.02427				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.09899		100.02501				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			3.55000	124.56535	3.55000	124.49438				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			3.53000	124.71216	3.53000	124.64117				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			2.51000	130.72917	2.51000	130.65837				0.00	0	0
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			2.58000	139.84182	2.58000	139.76591				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				101.51555		101.49074				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				100.08557		100.01480				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				100.09742		100.02382				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				100.11331		100.03592				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				100.10923		100.03282				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				100.09213		100.07054				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				100.09202		100.07046				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00 On 14/03/2016 Spot Bond				100.21430		100.19650				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	12.25468	100.00000	12.22499				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	54.40066	100.00000	54.26888				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	100.08144	100.00000	99.81384				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	26.64023	100.00000	22.69168				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRD09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD11 On 08/11/2016 Spot Bond			100.00000	36.87980	100.00000	36.76465			0.00	0	0
<b>Total FRD11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13 On 31/12/2019 Spot Bond			100.00000	10.59283	100.00000	10.56689			0.00	0	0
<b>Total FRD13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond				102.06689		102.04830			0.00	1,600,000,000	800,000,000
<b>Total FRJ16 SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For FRJ16</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				102.39954		102.38079			0.00	0	0
<b>Total FRJ17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				101.61358		101.59460			0.00	3,250,000,000	3,250,000,000
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>3,250,000,000</b>	<b>3,250,000,000</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>3,250,000,000</b>	<b>3,250,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				101.05566		101.03608			0.00	1,450,000,000	1,450,000,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>1,450,000,000</b>	<b>1,450,000,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>1,450,000,000</b>	<b>1,450,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				97.96006		97.89049			0.00	3,920,000,000	3,920,000,000
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>3,920,000,000</b>	<b>3,920,000,000</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>3,920,000,000</b>	<b>3,920,000,000</b>
FRJ21 On 15/09/2021 Spot Bond				98.10785		98.08845			0.00	0	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				100.84750		100.82669			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			2.17300	103.33244	2.17300	103.27743			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.53000	112.02624	2.53000	111.96552			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 21/01/2017 Spot Bond				101.32874		101.30872			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 23/01/2024 Spot Bond			10.38000	101.81810	10.38000	101.78945				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	101.81810	10.38000	101.78945				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 10/11/2015 Spot Bond				80.09300		80.09300				0.00	0	0
<b>Total FRS105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS105 On 30/01/2016 Spot Bond				100.04346		100.01975				0.00	0	0
<b>Total FRS107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS107 On 31/01/2038 Spot Bond			2.67000	109.35102	2.67000	109.29133				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 07/12/2033 Spot Bond			2.60000	209.48474	2.60500	209.22545				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 31/01/2038 Spot Bond			2.64000	109.91773	2.64000	109.85782				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 07/12/2033 Spot Bond			2.63000	208.61324	2.63500	208.35499				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				101.52830		101.50223				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			2.42000	113.32974	2.42000	113.26865				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			2.73000	108.22819	2.73000	108.16894				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	99.98184				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 05/05/2016 Spot Bond				55.29200		55.29200				0.00	0	0
<b>Total FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS118 On 06/08/2015 Spot Bond				100.94049		100.92314				0.00	0	0
<b>Total FRS118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			2.83500	106.29668	2.83500	106.23817				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			2.75000	205.17110	2.75500	204.91697				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			2.80000	203.75735	2.80500	203.50491				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			2.35000	99.81567	2.35000	99.76206				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			2.83000	202.91480	2.83500	202.66337				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			3.11000	101.43318	3.11000	101.37661				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>
FRS125 On 31/03/2028 Spot Bond			3.08000	153.05919	3.08000	152.97406				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			3.56000	94.04823	3.56000	93.99462				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS128 On 31/03/2028 Spot Bond			3.07000	153.22231	3.07000	153.13711				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 11/08/2015 Spot Bond				100.85699		100.83836				0.00	0	0
<b>Total FRS130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/03/2028 Spot Bond			3.13000	152.14395	3.13000	152.05806			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 07/12/2033 Spot Bond			3.34000	189.57370	3.34500	189.34091			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 24/03/2020 Spot Bond				95.43599		95.43599			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			3.49000	94.64906	3.49000	94.58095			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			3.46000	95.12897	3.46000	95.06072			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			3.27000	98.72847	3.27000	98.67296			0.00	0	0
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.29000	274.29985	2.29000	274.15313			0.00	0	0
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.18000	276.41131	2.18000	276.26429			0.00	0	0
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			2.90000	262.93326	2.90000	262.78829			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			2.63000	131.52887	2.63000	131.45723			0.00	0	0
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				101.27170		101.25107			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			2.16000	131.12241	2.16000	131.05266			0.00	0	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				101.51163		101.48916			0.00	0	0
<b>Total FRS56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				101.74243		101.72130			0.00	0	0
<b>Total FRS59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				101.15751		101.13668			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			2.51000	109.04307	2.51000	108.98401			0.00	0	0
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS69 On 31/05/2017 Spot Bond			104.97509	29.02168	104.97509	28.94825			0.00	0	0
<b>Total FRS69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	32.40649	101.07593	32.32723			0.00	0	0
<b>Total FRS73 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS74 On 14/06/2017 Spot Bond			100.44759	26.29067	100.44759	26.22673			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	30.96144	100.76967	30.88592			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			2.12000	118.91145	2.12500	118.72730			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			2.28000	114.70104	2.28000	114.63965			0.00	0	0
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				98.86966		98.86857			0.00	0	0
<b>Total FRS86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.31000	114.40563	2.31000	114.34430			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				100.70004		100.67737			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			2.38000	345.36714	2.38000	345.18158			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				101.04363		101.02343			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				100.65746		100.63695			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX16 On 15/09/2016 Spot Bond			7.73500	102.52340	7.74500	102.49076			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.21500	102.92581	8.20500	102.92334			0.00	0	1,000,000,000
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
FRX18 On 14/04/2018 Spot Bond			8.46500	107.04937	8.48500	106.97455		67,720,000,000,000.00		8,000,000,000	2,000,000,000
<b>Total FRX18 SPOT</b>								<b>67,720,000,000,000.00</b>		<b>8,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRX18</b>								<b>67,720,000,000,000.00</b>		<b>8,000,000,000</b>	<b>2,000,000,000</b>
FRX19 On 15/11/2019 Spot Bond			9.14500	100.49513	9.16500	100.39995			0.00	0	1,060,000,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>
FRX20 On 01/10/2020 Spot Bond			9.44500	99.19896	9.46500	99.09387			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRX20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			10.14500	89.89629	10.16500	89.77582				0.00	0	0
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			10.23000	103.56365	10.25000	103.41358				0.00	0	200,000,000
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRX26 On 01/10/2026 Spot Bond			10.55000	95.37495	10.57000	95.22442				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>
FRX30 On 31/01/2030 Spot Bond			10.89000	95.67048	10.90000	95.57467			130,680,000,000,000.00	12,000,000,000	3,000,000,000	
<b>Total FRX30 SPOT</b>									<b>130,680,000,000,000.00</b>	<b>12,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For FRX30</b>									<b>130,680,000,000,000.00</b>	<b>12,000,000,000</b>	<b>3,000,000,000</b>	
FRX31 On 21/02/2031 Spot Bond			11.02000	92.03245	11.03000	91.93775				0.00	0	0
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.29000	80.43590	10.30000	80.33896				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				100.07642		100.00784				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				100.07750		100.00867				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				100.08017		100.01069				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				100.08448		100.01397				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				100.08771		100.01643				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				100.10170		100.02707				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.72878		100.71041				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.58850		100.56984				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				100.75581		100.73671				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				100.78583		100.76591				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				100.81083		100.79023				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				100.92073		100.89712				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	56.00730	100.00000	55.87162				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	9.39647	100.00000	9.37370				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	1.57647	100.00000	1.57265				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	0.26449	100.00000	0.26385				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>



Contract Details	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 FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
FS4A1 On 20/03/2018 Spot Bond			100.00000	8.71586	100.00000	8.69474				0.00	0	0
<b>Total FS4A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A2 On 20/03/2020 Spot Bond			100.00000	1.46228	100.00000	1.45874				0.00	0	0
<b>Total FS4A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3 On 20/03/2022 Spot Bond			100.00000	0.24533	100.00000	0.24474				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				101.65240		101.63163				0.00	0	0
<b>Total GBL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			9.46500	101.97525	9.47500	101.93329				0.00	0	0
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				101.37947		101.36072			0.00	0	0
<b>Total GH31A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.65322		100.63393			0.00	0	0
<b>Total GH31A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.66177		100.64221			0.00	0	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				100.71728		100.69597			0.00	0	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2042 Spot Bond				100.78546		100.76198			0.00	0	0
<b>Total GH31C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2042 Spot Bond				100.82798		100.80315			0.00	0	0
<b>Total GH31D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GOVEX1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GPT33 On 11/08/2015 Spot Bond				100.81628		100.79853			0.00	0	0
<b>Total GPT33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	10.04425	100.00000	10.01992			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	20.74327	100.00000	20.69301		625,000,000,000,000.00	96,250,000,000	0	
<b>Total GRB02U SPOT</b>								<b>15,000,000,000,000.00</b>	<b>96,250,000,000</b>	<b>0</b>	
<b>Total For GRB02U</b>								<b>15,000,000,000,000.00</b>	<b>96,250,000,000</b>	<b>0</b>	
GRB03 On 03/03/2019 Spot Bond			100.00000	11.40522	100.00000	11.37759		250,000,000,000,000.00	92,500,000,000	0	
<b>Total GRB03U SPOT</b>								<b>50,000,000,000,000.00</b>	<b>92,500,000,000</b>	<b>0</b>	
<b>Total For GRB03U</b>								<b>50,000,000,000,000.00</b>	<b>92,500,000,000</b>	<b>0</b>	
GRB04 On 15/05/2020 Spot Bond			100.00000	11.66577	100.00000	11.62935		0.00	0	0	
<b>Total GRB04U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				101.18124		101.16161				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				101.22752		101.20710				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				101.28495		101.26352				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				101.36465		101.34183				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				101.33316		101.31500				0.00	10,000,000	10,000,000
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
GRT03 On 15/10/2015 Spot Bond				101.50164		101.48110				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				100.92787		100.90997				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				100.31661		100.29714				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				100.79862		100.77775				0.00	0	540,000,000
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>540,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>540,000,000</b>
GRT08 On 24/06/2019 Spot Bond				100.03791		100.01894				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.30956		100.33478				0.00	0	0
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				101.38095		101.35608				0.00	0	0
<b>Total HCH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	10.54582	100.00000	10.52027				0.00	0	21,474,836,480
<b>Total HIL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,474,836,480</b>
<b>Total For HIL01U</b>										<b>0.00</b>	<b>0</b>	<b>21,474,836,480</b>
HILB01 On 18/07/2015 Spot Bond				101.40532		101.38608				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				100.23208		100.21265				0.00	0	0
<b>Total HILB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				101.10764		101.08778				0.00	0	0
<b>Total HILB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				101.12058		101.10047				0.00	0	510,000,000
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
HILC20 On 24/06/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total HILC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC21 On 07/08/2015 Spot Bond				100.88726		100.86952				0.00	0	0
<b>Total HILC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC21</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>

Contract Details	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 HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond				101.43311		101.41183				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			7.56349	92.80391	7.57331	92.77001				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				101.49703		101.47477				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			8.56334	104.41639	8.57313	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				101.57918		101.55568				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			9.01345	104.41639	9.02323	104.41639				0.00	0	0
<b>Total HMS1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HMS1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				101.67956		101.65454			0.00	0	0
<b>Total HMS1E4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				101.53031		101.50866			0.00	0	0
<b>Total HPF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				101.74705		101.72304			0.00	0	0
<b>Total HPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				101.02852		101.00757			0.00	300,000,000	100,000,000
<b>Total HPF04 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For HPF04</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500			0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			9.34500	104.31409	9.35500	104.27272			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				100.91076		100.88742			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				100.85586		100.83403			0.00	0	0
<b>Total HPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.55500	108.77045	8.57500	108.66157		78,363,800,000,000.00		9,160,000,000	5,280,000,000
<b>Total HWAY20 SPOT</b>								<b>78,363,800,000,000.00</b>		<b>9,160,000,000</b>	<b>5,280,000,000</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
<b>Total For HWAY20</b>									<b>8,363,800,000,000.00</b>	<b>9,160,000,000</b>	<b>5,280,000,000</b>
HWAY2 On 07/12/2023 Spot Bond			2.06000	278.73678	2.06000	278.58944			0.00	0	2,400,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.04000	285.43572	2.04000	285.28497			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			9.75500	99.37629	9.76000	99.30867			29,850,300,000,000.00	3,060,000,000	2,230,000,000
<b>Total HWAY34 SPOT</b>									<b>29,850,300,000,000.00</b>	<b>3,060,000,000</b>	<b>2,230,000,000</b>
<b>Total For HWAY34</b>									<b>29,850,300,000,000.00</b>	<b>3,060,000,000</b>	<b>2,230,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.79500	98.96354	9.80000	98.89548			0.00	0	0
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF02 On 30/09/2016 Spot Bond			100.00000	40.56453	100.00000	40.46626			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	97.99807	100.00000	97.73882			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	44.71537	100.00000	44.60586			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	35.84467	100.00000	35.75784			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500			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			1.67000	120.89787	1.67000	120.83518			146,389,195,670,000.00	87,658,201,000	84,065,531,400
<b>Total I2025 SPOT</b>									<b>146,389,195,670,000.00</b>	<b>87,658,201,000</b>	<b>84,065,531,400</b>
<b>Total For I2025</b>									<b>146,389,195,670,000.00</b>	<b>87,658,201,000</b>	<b>84,065,531,400</b>
I2038 On 31/01/2038 Spot Bond			1.91000	124.86298	1.91000	124.79741			49,164,966,391,000.00	25,740,820,100	108,988,340,400
<b>Total I2038 SPOT</b>									<b>49,164,966,391,000.00</b>	<b>25,740,820,100</b>	<b>108,988,340,400</b>
<b>Total For I2038</b>									<b>49,164,966,391,000.00</b>	<b>25,740,820,100</b>	<b>108,988,340,400</b>
I2046 On 31/03/2046 Spot Bond			2.04000	122.01549	2.04000	121.95105			215,414,963,004,000.00	105,595,570,100	102,901,681,000
<b>Total I2046 SPOT</b>									<b>215,414,963,004,000.00</b>	<b>105,595,570,100</b>	<b>102,901,681,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2046</b>									<b>15,414,963,004,000.00</b>	<b>105,595,570,100</b>	<b>102,901,681,000</b>
I2050 On 31/12/2050 Spot Bond			1.98500	131.65264	1.98500	131.58323			22,595,749,463,500.00	11,383,249,100	21,801,029,900
<b>Total I2050 SPOT</b>									<b>22,595,749,463,500.00</b>	<b>11,383,249,100</b>	<b>21,801,029,900</b>
<b>Total For I2050</b>									<b>22,595,749,463,500.00</b>	<b>11,383,249,100</b>	<b>21,801,029,900</b>
IBL14 On 28/06/2015 Spot Bond				99.94875		99.93153			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			8.23500	103.51220	8.24500	103.48255			0.00	0	0
<b>Total IBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			8.21500	107.02074	8.22500	106.97270			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			8.05500	103.13827	8.06500	103.10497			0.00	0	0
<b>Total IBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond				101.10027		101.08054			0.00	0	0
<b>Total IBL33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			1.35000	133.09365	1.35000	133.02580			0.00	0	0
<b>Total IBL34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.23000	134.69512	2.23000	134.62322			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.45848		100.43985			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			8.33500	103.05697	8.34500	103.00951			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.86505		100.84650			0.00	0	0
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43 On 15/11/2015 Spot Bond				100.89373		100.87536			0.00	0	0
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500				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			8.99500	97.18486	9.01500	97.10381				0.00	0	0
<b>Total IBL45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.43500	95.29883	9.45500	95.20548				0.00	0	2,340,000,000
<b>Total IBL46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,340,000,000</b>
<b>Total For IBL46</b>										<b>0.00</b>	<b>0</b>	<b>2,340,000,000</b>
IBL48 On 19/03/2016 Spot Bond				100.17026		100.15241				0.00	0	0
<b>Total IBL48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			8.94500	97.81197	8.95500	97.76508				0.00	0	0
<b>Total IBL49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			9.48500	102.07340	9.50500	101.96856				0.00	0	0
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				101.03404		101.01532				0.00	0	0
<b>Total IBL52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.19905		100.17927				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			7.99500	102.14526	8.00500	102.11286				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			8.77500	101.48758	8.79500	101.41081				0.00	0	0
<b>Total IBL55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				101.25983		101.23868				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				100.85649		100.83825				0.00	0	0
<b>Total IBL57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			7.98500	103.91795	7.99500	103.88033				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			8.73500	104.71734	8.75500	104.63071				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			9.81500	106.15383	9.83500	106.00907				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				99.92675		99.90831				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				101.22840		101.20980				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL63 On 29/07/2017 Spot Bond				101.05189		101.03295				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				101.17156		101.15232				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				101.19517		101.17552				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL66 On 12/03/2018 Spot Bond				100.28831		100.26928				0.00	0	0
<b>Total IBL66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			2.96000	128.98089	2.96000	128.90946				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00993	100.00000	0.00990				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				101.32156		101.30240				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				101.31187		101.29176				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.46500	96.83878	9.48500	96.73451				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				100.67601		100.65698				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				100.56694		100.54716				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			10.12000	97.43120	10.14000	97.28828				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.01175	5.00000	101.99783				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.92177	5.00000	100.90815				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	101.12557	4.00000	101.11469				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.76035	4.00000	100.74945				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	46.20488	100.00000	46.09172				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	46.07041	100.00000	45.95758				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	46.07041	100.00000	45.95758				0.00	0	0
<b>Total IDW03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IDW03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	105.31328	9.20000	105.28741				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				100.92909		100.90653				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.50901	100.00000	7.49081				0.00	0	0
<b>Total IKH1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				101.11366		101.08688				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>
IN253U On 04/07/2015 Spot Bond			100.00000	100.08144	100.00000	99.81384				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	15.62559	100.00000	15.58732				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	21.90846	100.00000	21.85538				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	1.62039	100.00000	1.61729				0.00	0	0
<b>Total IN276U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	8.33538	100.00000	8.31496				0.00	0	0
<b>Total IN277U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	10.16903	100.00000	10.14439				0.00	0	0
<b>Total IN281U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	11.34589	100.00000	11.31810				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	31.41433	100.00000	31.33739				0.00	0	0
<b>Total IN290U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IN290U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN291U On 09/07/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607				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>
IN294U On 13/08/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425				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	87.11217	100.00000	86.90476				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>
IN299U On 30/06/2015 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
<b>Total IN299U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN299U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN300U On 30/06/2015 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
<b>Total IN300U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN300U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN528U On 07/07/2015 Spot Bond			100.00000	97.07447	100.00000	96.81698				0.00	0	0
<b>Total IN528U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN528U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN534U On 20/10/2015 Spot Bond			100.00000	93.67442	100.00000	93.36113				0.00	0	0
<b>Total IN534U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN534U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN535U On 25/08/2015 Spot Bond			100.00000	85.88235	100.00000	85.68075				0.00	0	0
<b>Total IN535U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN535U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN546U On 10/11/2015 Spot Bond			100.00000	87.37863	100.00000	87.10895				0.00	0	0
<b>Total IN546U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN546U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN700U On 18/08/2015 Spot Bond			100.00000	87.32057	100.00000	87.11217				0.00	0	0
<b>Total IN700U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN700U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA529 On 14/07/2015 Spot Bond			6.40000	99.63313	6.40000	99.61573				0.00	0	0
<b>Total INA529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA530 On 21/07/2015 Spot Bond			6.45000	99.50764	6.45000	99.49015				0.00	0	0
<b>Total INA530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For INA530</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA531 On 28/07/2015 Spot Bond			6.45000	99.38531	6.45000	99.36786				0.00	0	0
<b>Total INA531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA533 On 11/08/2015 Spot Bond			6.45000	99.14154	6.45000	99.12418				0.00	0	0
<b>Total INA533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA534 On 18/08/2015 Spot Bond			6.60000	98.99755	6.60000	98.97983				0.00	0	0
<b>Total INA534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA538 On 08/09/2015 Spot Bond			6.60000	98.62679	6.60000	98.60920				0.00	0	0
<b>Total INA538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				99.90353		99.87933				0.00	0	0
<b>Total ING114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			10.89568	100.45166	10.89739	100.42123				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			10.89568	99.93476	10.89739	99.90448				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				100.09285		100.02086				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				100.09143		100.01988				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	101.47890	6.50000	101.46117				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				100.09338		100.07148				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				93.36489		93.36489				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.22009		100.20167				0.00	0	0
<b>Total ING204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				101.42978		101.41049				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	110.32400	10.00000	110.29500				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				100.08966		100.06871				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				104.22039		104.20028				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>
ING292 On 15/07/2015 Spot Bond				101.31693		101.29875				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>
ING297 On 10/09/2015 Spot Bond				98.61010		98.59181				0.00	0	0
<b>Total ING297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING298 On 17/09/2015 Spot Bond				98.47344		98.45505				0.00	0	0
<b>Total ING298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING301 On 12/10/2015 Spot Bond			100.00000	77.16702	100.00000	77.00422				0.00	0	0
<b>Total ING301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING305 On 08/01/2016 Spot Bond			100.00000	73.66474	100.00000	100.00000				0.00	0	0
<b>Total ING305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR06 On 10/06/2016 Spot Bond				100.79384		100.77295				0.00	0	0
<b>Total INGR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				101.28354		101.25609				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP274U On 14/07/2015 Spot Bond			100.00000	95.30026	100.00000	95.05208				0.00	0	0
<b>Total IP274U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP274U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				101.56333		101.54260				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				101.58353		101.56252				0.00	0	0
<b>Total IPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF06 On 13/04/2017 Spot Bond			8.74500	101.84629	8.75500	101.80611				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				99.90416		101.75456				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				99.90179		101.79647				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				99.90023		101.82444				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				101.48179		101.46153				0.00	600,000,000	200,000,000
<b>Total IPF10 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For IPF10</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
IPF11 On 15/10/2015 Spot Bond				101.55655		101.53523				0.00	0	0
<b>Total IPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF12 On 15/04/2018 Spot Bond				101.51135		101.49067				0.00	0	0
<b>Total IPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC06 On 15/07/2015 Spot Bond				101.27982		101.26205				0.00	0	0
<b>Total IPFC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IPFC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.81500	98.96645	9.83500	98.85377		36,315,500,000,000.00	3,700,000,000	1,850,000,000	
<b>Total IPL10 SPOT</b>								<b>36,315,500,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>	
<b>Total For IPL10</b>								<b>36,315,500,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>	
IPL5 On 28/09/2015 Spot Bond				100.16066		100.14225		0.00	6,000,000,000	3,000,000,000	
<b>Total IPL5 SPOT</b>								<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For IPL5</b>								<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>	
IPL6 On 28/09/2017 Spot Bond			8.90500	104.11820	8.91500	104.07324		0.00	0	1,767,400,000	
<b>Total IPL6 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,767,400,000</b>	
<b>Total For IPL6</b>								<b>0.00</b>	<b>0</b>	<b>1,767,400,000</b>	
IPL7 On 05/04/2018 Spot Bond				99.80424		99.78437		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				101.66772		101.64657		0.00	0	0	
<b>Total IPL8 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL8</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IPL9 On 20/05/2021 Spot Bond				100.07335		100.05292		0.00	0	0	
<b>Total IPL9 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL9</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV015 On 20/09/2022 Spot Bond				101.40240		101.33086		0.00	0	630,000,000	
<b>Total IV015 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>630,000,000</b>	
<b>Total For IV015</b>								<b>0.00</b>	<b>0</b>	<b>630,000,000</b>	
IV016 On 06/12/2021 Spot Bond				100.44184		100.41892		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			3.51000	129.08377	3.51000	129.01036		0.00	0	0	
<b>Total IV017 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV017</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			3.63000	150.04861	3.63000	149.96294		0.00	0	0	
<b>Total IV019 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV019</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV022 On 02/04/2022 Spot Bond				99.86703		99.84471		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				101.75542		101.73206		0.00	0	0	
<b>Total IV023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IV023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				101.62006		101.59691				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				100.33149		100.30935				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				97.85366		97.83066				0.00	0	0
<b>Total IV026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			3.67000	109.33412	3.67000	109.27146				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			3.67000	109.33412	3.67000	109.27146				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				100.37508		100.35170				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				100.67693		100.65280				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			10.53500	109.78413	10.55500	109.70298				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				103.38642		103.36167				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			3.73000	142.87708	3.73000	142.79512				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>
IV531U On 30/07/2015 Spot Bond			100.00000	91.47870	100.00000	91.25000				0.00	0	0
<b>Total IV531U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV531U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV533U On 13/08/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425				0.00	0	0
<b>Total IV533U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IV533U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV534U On 20/08/2015 Spot Bond			100.00000	86.90476	100.00000	86.69834				0.00	0	0
<b>Total IV534U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV534U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA528 On 09/07/2015 Spot Bond			6.40000	99.72024	6.40000	99.70280				0.00	0	0
<b>Total IVA528 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA528</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA529 On 16/07/2015 Spot Bond			6.40000	99.98247	6.40000	99.98247				0.00	0	0
<b>Total IVA529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA530 On 23/07/2015 Spot Bond			6.45000	99.85883	6.45000	99.85883				0.00	0	0
<b>Total IVA530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA530</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA531 On 30/07/2015 Spot Bond			6.45000	99.49015	6.45000	99.49015				0.00	0	0
<b>Total IVA531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA534 On 20/08/2015 Spot Bond			6.60000	98.73244	6.60000	98.73244				0.00	0	0
<b>Total IVA534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA537 On 03/09/2015 Spot Bond			6.60000	98.60920	6.60000	98.60920				0.00	0	0
<b>Total IVA537 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA537</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA538 On 10/09/2015 Spot Bond			6.60000	98.48628	6.60000	98.48628				0.00	0	0
<b>Total IVA538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA539 On 17/09/2015 Spot Bond			6.60000	98.46874	6.60000	98.45121				0.00	0	0
<b>Total IVA539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA539</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				101.32772		101.30967				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	110.32400	10.00000	110.29500				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				101.35603		101.33771			0.00	0	0
<b>Total IVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				99.81370		99.79477			0.00	0	0
<b>Total IVC007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.72588		100.70759			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				100.78529		100.76418			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				100.52652		100.50702			0.00	0	0
<b>Total IVC016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				101.56342		101.54269			0.00	0	0
<b>Total IVC017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				101.57352		101.55265			0.00	0	0
<b>Total IVC018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				101.59373		101.57258			0.00	0	0
<b>Total IVC019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				101.50281		101.48291			0.00	0	0
<b>Total IVC020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				101.42398		101.40283			0.00	0	0
<b>Total IVC021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				101.22679		101.20659			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				100.14588		100.12628			0.00	0	0
<b>Total IVC023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.86278		100.84349				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				100.59982		100.58189				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.59395		100.57621				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				99.85875		99.83836				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				101.28845		101.26889				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.13555		100.11744				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				99.92134		99.90156				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				99.91918		99.89885				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				99.91917		99.89884				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.33500	103.97218	9.35500	103.87976				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	16.70874	100.00000	16.67136				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	11.70550	100.00000	11.67684				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC039 On 17/07/2015 Spot Bond				101.37393		101.35455				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			9.48500	103.32468	9.50500	103.20777				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				101.25028		101.22967				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				100.88391		100.86458				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				100.21648		100.19842				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				104.88671		104.86740				0.00	0	0
<b>Total IVC044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				101.23691		101.21817				0.00	0	0
<b>Total IVC045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				102.26501		102.24608				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			6.89500	101.38432	6.90000	101.36392				0.00	0	0
<b>Total IVC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				101.14189		101.12055				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				100.79876		100.77789				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				100.50843		100.48789				0.00	0	0
<b>Total IVC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond				101.17486		101.15370				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				100.94518		100.92582				0.00	0	0
<b>Total IVC052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				101.03218		101.01090				0.00	0	0
<b>Total IVC053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC054 On 03/03/2016 Spot Bond				100.47451		100.45546				0.00	0	0
<b>Total IVC054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				99.99989		99.97929				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC056 On 29/04/2016 Spot Bond				101.18733		101.16782				0.00	0	0
<b>Total IVC056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC059 On 09/06/2016 Spot Bond				100.35012		100.33115				0.00	0	0
<b>Total IVC059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				101.46867		101.44381				0.00	0	0
<b>Total JAS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				101.24926		101.22830				0.00	0	720,000,000
<b>Total JDG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>720,000,000</b>
<b>Total For JDG01</b>										<b>0.00</b>	<b>0</b>	<b>720,000,000</b>
JDG03 On 15/04/2016 Spot Bond				101.38640		101.36479				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	55.87162	100.00000	55.73627				0.00	0	0
<b>Total JDG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				102.43061		102.40915				0.00	0	0
<b>Total JDG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For JDG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2017 Spot Bond				100.41921		100.39936				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2019 Spot Bond				100.24816		100.22728				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 06/06/2019 Spot Bond				100.39494		100.37447				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03 On 30/10/2015 Spot Bond			100.00000	91.45729	100.00000	91.22807				0.00	0	0
<b>Total KCF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 31/08/2017 Spot Bond				102.76068		102.73760				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/11/2017 Spot Bond				101.37391		101.34896				0.00	0	0
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.67000	138.23153	8.69000	138.01276				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.05054		100.03194				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				100.24241		100.22243				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				100.49280		100.47428				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				100.08312		100.06415				0.00	0	0
<b>Total LBK07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				101.61608		101.59510				0.00	0	0
<b>Total LBK08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			10.43500	97.91314	10.45500	97.81786			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	103.22004	9.71000	103.19301			0.00	0	0
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				101.21033		101.19007			0.00	600,000,000	200,000,000
<b>Total LEW01 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For LEW01</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
LGL02 On 13/08/2017 Spot Bond			8.93500	100.39378	8.94500	100.35077			0.00	0	3,260,000,000
<b>Total LGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
<b>Total For LGL02</b>									<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
LGL03 On 03/04/2018 Spot Bond			9.06500	98.30897	9.07500	98.26161		25,382,000,000,000.00	2,800,000,000	700,000,000	
<b>Total LGL03 SPOT</b>								<b>25,382,000,000,000.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>	
<b>Total For LGL03</b>								<b>25,382,000,000,000.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>	
LGL04 On 14/08/2020 Spot Bond			10.10500	99.62426	10.12500	99.52030			0.00	0	580,000,000
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
LGL05 On 12/12/2021 Spot Bond				100.33130		100.30915			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				100.33552		100.30667			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			7.91500	101.60442	7.92000	101.58088			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				100.36494		100.33340			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				100.95546		100.92689			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				100.79581		100.77561			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For LRFA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.82601		100.80466				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				100.88529		100.86231				0.00	0	0
<b>Total LRFC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 13/11/2015 Spot Bond				100.83691		100.81875				0.00	0	0
<b>Total MAQ062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 14/12/2015 Spot Bond				100.20694		100.18973				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 09/07/2015 Spot Bond				99.77363		99.75622				0.00	0	0
<b>Total MAQ069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 30/07/2015 Spot Bond				99.41382		99.39658				0.00	0	0
<b>Total MAQ070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 11/08/2015 Spot Bond				99.19649		99.17902				0.00	0	0
<b>Total MAQ071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 10/09/2015 Spot Bond				98.64985		98.63208				0.00	0	0
<b>Total MAQ072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				102.11922		102.09762				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				102.13472		102.11299				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				102.33824		102.31276				0.00	0	0
<b>Total MAQN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC02 On 05/09/2015 Spot Bond				98.75920		98.74172				0.00	0	0
<b>Total MBC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBC024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02: On 01/10/2015 Spot Bond				99.97857		99.96073			0.00	0	0
<b>Total MBF029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 01/10/2017 Spot Bond				100.62685		100.60849			0.00	0	0
<b>Total MBF030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 28/03/2016 Spot Bond				99.89502		99.87679			0.00	0	20,000,000,000
<b>Total MBF033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MBF033</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBF03: On 10/12/2016 Spot Bond				100.47534		100.45773			0.00	500,000,000	500,000,000
<b>Total MBF035 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For MBF035</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
MBF03: On 11/11/2016 Spot Bond				100.71840		100.69983			0.00	0	0
<b>Total MBF037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 17/04/2017 Spot Bond				101.44829		101.42918			0.00	0	0
<b>Total MBF039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 06/08/2015 Spot Bond				100.95366		100.93605			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				100.96900		100.95072			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				100.99077		100.97205			0.00	0	0
<b>Total MBF042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 08/12/2015 Spot Bond				100.34030		100.32291			0.00	0	0
<b>Total MBF043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 11/04/2016 Spot Bond				101.42474		101.40553			0.00	0	0
<b>Total MBF044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 13/04/2018 Spot Bond				101.52293		101.50275			0.00	0	0
<b>Total MBF045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MBF045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	51.69915	100.00000	51.57391				0.00	0	0
<b>Total MBP24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	23.65831	100.00000	23.60037				0.00	0	0
<b>Total MBP29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP30 On 24/10/2017 Spot Bond			100.00000	22.91369	100.00000	22.85757				0.00	0	0
<b>Total MBP30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP31 On 24/10/2017 Spot Bond			100.00000	23.00463	100.00000	22.94828				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	22.09184	100.00000	22.03833				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	23.10812	100.00000	23.05214				0.00	0	0
<b>Total MBP33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				101.17149		101.15226				0.00	0	0
<b>Total MBP34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.99500	101.85568	9.01500	101.76781				0.00	0	540,000,000
<b>Total MBSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>540,000,000</b>
<b>Total For MBSA01</b>										<b>0.00</b>	<b>0</b>	<b>540,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			9.01500	101.38076	9.03500	101.29320				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				101.63453		101.61588				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				103.67904		103.65708				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				103.84325		103.82026				0.00	0	0
<b>Total MEFSA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MEFSA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/10/2016 Spot Bond			8.15000	102.42651	8.16000	102.39217			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			8.98500	100.82569	9.00500	105.40017			0.00	0	0
<b>Total MEFSB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			9.74000	101.03894	9.76000	105.90857			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				100.07694		100.00823			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				100.07964		100.01029			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			9.78500	101.76136	9.80500	101.66532			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			7.06500	102.64075	7.07000	102.62005			0.00	0	2,470,000,000
<b>Total MGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
<b>Total For MGL01</b>									<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
MIL02 On 31/05/2017 Spot Bond			9.07500	100.10944	9.08500	100.06785			0.00	0	0
<b>Total MIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.18749		100.16822			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.61500	104.67963	9.63500	104.56530		7,692,000,000,000.00	800,000,000	400,000,000	
<b>Total MMIG02 SPOT</b>								<b>7,692,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For MMIG02</b>								<b>7,692,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
MMIG0 On 01/06/2025 Spot Bond				100.58314		100.56136			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	34.06464	100.00000	33.98212			0.00	0	0
<b>Total MMS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MMS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB02 On 31/05/2017 Spot Bond			8.77500	100.08718	8.78500	100.04632				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			7.01500	104.33910	7.02000	104.31886				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			8.76500	107.08796	8.77500	107.04388				0.00	0	510,000,000
<b>Total MTN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For MTN04</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	7.09195	100.89771	7.07464				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	7.18362	100.61875	7.16612				0.00	0	0
<b>Total N4A302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5A16 On 20/06/2016 Spot Bond				100.32022		100.30317				0.00	0	0
<b>Total N5A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For N5A16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				100.34272		100.32434			0.00	0	0
<b>Total N5B23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5B23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				100.34721		100.32856			0.00	400,000,000	200,000,000
<b>Total N5C23 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For N5C23</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
N5D23 On 20/06/2023 Spot Bond				100.39606		100.37451			0.00	0	0
<b>Total N5D23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				100.43666		100.41269			0.00	0	0
<b>Total N5E23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	10.76615	100.00000	10.74008			0.00	0	0
<b>Total N5F23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23I On 20/06/2023 Spot Bond			100.00000	11.52640	100.00000	11.49848			0.00	0	0
<b>Total N5G23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.18000	95.97566	9.20000	95.84986			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10A On 25/07/2016 Spot Bond			7.76000	102.02786	7.77000	101.99626			0.00	0	0
<b>Total NBK10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11A On 28/11/2020 Spot Bond			9.30500	99.07901	9.32500	98.97169			0.00	0	0
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12A On 19/03/2021 Spot Bond			9.06500	103.88181	9.08500	103.76810			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13A On 19/03/2024 Spot Bond			9.51500	103.84547	9.53500	103.70144			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				101.59276		101.57491			0.00	0	0
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBK13B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14, On 26/06/2021 Spot Bond			9.42500	99.41692	9.44500	99.30222			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14I On 27/08/2015 Spot Bond				100.63468		100.61702			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>
NBK15, On 11/02/2022 Spot Bond			9.66500	99.04181	9.68500	98.92220			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				101.67196		101.65406			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16, On 12/02/2025 Spot Bond			10.27000	98.47055	10.29000	98.32693		143,780,000,000,000.00	14,000,000,000	3,500,000,000	
<b>Total NBK16A SPOT</b>								<b>13,780,000,000,000.00</b>	<b>14,000,000,000</b>	<b>3,500,000,000</b>	
<b>Total For NBK16A</b>								<b>13,780,000,000,000.00</b>	<b>14,000,000,000</b>	<b>3,500,000,000</b>	
NBK16I On 25/07/2016 Spot Bond				101.28242		101.26466			0.00	0	0
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17, On 22/04/2026 Spot Bond			10.45000	98.54234	10.47000	98.38997			0.00	0	500,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NBK17I On 28/11/2016 Spot Bond				100.65611		100.63866			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18, On 01/06/2020 Spot Bond			9.41500	100.01955	9.43500	99.91720			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				99.87409		99.80548			0.00	0	0
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19, On 01/06/2022 Spot Bond			9.81500	99.77964	9.83500	99.65519			0.00	0	0
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				99.77934		99.76142			0.00	0	0
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK19B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20 On 01/06/2026 Spot Bond			10.52000	99.66703	10.54000	99.51197				0.00	0	0
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.02002		100.00000				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				100.90271		100.88389				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				100.91852		100.89931				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				100.94292		100.92316				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				100.97615		100.95610				0.00	0	0
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				101.00982		100.98854				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>
NBK26I On 22/04/2026 Spot Bond				101.46881		101.44622				0.00	0	0
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond				100.51383		100.49475				0.00	0	0
<b>Total NBK27B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			6.89500	103.68844	6.90000	103.66800				0.00	0	31,730,840,000
<b>Total NBK2A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,730,840,000</b>
<b>Total For NBK2A</b>										<b>0.00</b>	<b>0</b>	<b>31,730,840,000</b>
NBK2B On 15/09/2015 Spot Bond				100.54713		100.52941				0.00	0	16,602,580,000
<b>Total NBK2B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,602,580,000</b>
<b>Total For NBK2B</b>										<b>0.00</b>	<b>0</b>	<b>16,602,580,000</b>
NBK3A On 09/09/2019 Spot Bond			9.01500	111.50329	9.03500	111.40430		61,302,000,000,000.00		6,800,000,000	3,160,000,000	
<b>Total NBK3A SPOT</b>								<b>61,302,000,000,000.00</b>		<b>6,800,000,000</b>	<b>3,160,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK3A</b>										<b>1,302,000,000,000.00</b>	<b>6,800,000,000</b>	<b>3,160,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.84500	38.22644	10.86500	38.15129				0.00	0	0
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				101.52418		101.50151				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			7.80500	103.49402	7.81500	103.46530				0.00	0	0
<b>Total NBK9A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9B On 23/03/2016 Spot Bond				100.01024		100.03692				0.00	0	0
<b>Total NBK9B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond				97.09881		97.08034				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				100.50490		100.48543				0.00	0	0
<b>Total NCLN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				101.26395		101.24346				0.00	0	0
<b>Total NCLN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond				101.25041		101.22980				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				93.57973		93.56062				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				99.86801		99.84935				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				100.92881		100.90793				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.08313		100.01294				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2015 Spot Bond				100.07881		100.00966				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				102.31979		102.29926				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				100.07615		100.00762				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				100.07417		100.05708				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				100.07411		100.05704				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				101.14520		101.12609				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				100.08548		100.06556				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.01500	106.50359	10.03500	106.35785				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				100.08495		100.06517				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.05000	105.36924	10.07000	105.22057				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				100.08548		100.06556				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.07682		100.05907				0.00	0	0
<b>Total NCLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.12051		100.10028				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				100.08633		100.06620				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				100.08738		100.06699				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				100.49973		100.48029				0.00	0	0
<b>Total NCLN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				101.65728		101.63659				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			7.00500	103.61943	7.01000	103.59868				0.00	0	0
<b>Total NED11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				101.44064		101.41711				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				99.40433		99.38095				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			10.19500	103.91779	10.21500	103.77401				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				100.48295		100.45890				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				101.67099		101.65188				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				101.71296		101.68879				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				99.83194		101.43381				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	117.46558	9.44500	117.43612				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 04/09/2015 Spot Bond				100.67845		100.65477				0.00	4,760,000,000	2,380,000,000
<b>Total NHM001 SPOT</b>										<b>0.00</b>	<b>4,760,000,000</b>	<b>2,380,000,000</b>
<b>Total For NHM001</b>										<b>0.00</b>	<b>4,760,000,000</b>	<b>2,380,000,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500				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			2.19000	170.53215	2.19000	170.44140				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			2.53000	112.26525	2.53000	112.20439				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	186.31199	3.45000	186.21230				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			2.92000	108.46162	2.92000	108.39826				0.00	0	0
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			3.22000	140.57913	3.22000	140.50043				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			3.13000	152.14395	3.13000	152.05806				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.83500	106.00955	8.85500	105.90275				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>
NQ1A1 On 22/05/2020 Spot Bond			9.46500	104.75648	9.48500	104.65032				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2016 Spot Bond				100.84515		100.82647				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>
NQ1A1 On 22/05/2048 Spot Bond				100.67642		100.65845				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.70016		100.68150				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				100.68594		100.66770				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.72763		100.70819				0.00	0	0
<b>Total NQ1A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.66500	105.84999	9.68500	105.71960				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.71437		100.69531				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				100.70490		100.68611				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				100.76824		100.74762				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.86500	104.75894	9.88500	104.65242				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.72384		100.70451			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				100.72858		100.70911			0.00	0	0
<b>Total NQ1C16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.80890		100.78711			0.00	0	0
<b>Total NQ1C17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.90335		100.87883			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				100.84579		100.82294			0.00	0	0
<b>Total NQF1D6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.74278		100.72290			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			8.78500	110.92480	8.80500	110.83693			0.00	0	600,000,000
<b>Total NRA018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA018</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02: On 31/10/2022 Spot Bond			9.51500	116.08922	9.53500	115.94635			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			2.08500	173.99323	2.08500	173.90115			0.00	0	8,700,000,000
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
NRA02: On 30/11/2028 Spot Bond			10.42000	113.92446	10.44000	113.73645		12,920,800,000,000.00		1,240,000,000	3,020,000,000
<b>Total NRA028 SPOT</b>								<b>12,920,800,000,000.00</b>		<b>1,240,000,000</b>	<b>3,020,000,000</b>
<b>Total For NRA028</b>								<b>12,920,800,000,000.00</b>		<b>1,240,000,000</b>	<b>3,020,000,000</b>
NTC12 On 25/08/2016 Spot Bond				101.52466		101.50589			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				101.28359		101.26555			0.00	0	0
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NTC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.10684		100.03741			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				100.45725		100.43799			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				100.63306		100.61336			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				100.70785		100.68491			0.00	0	0
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT102 On 28/05/2020 Spot Bond				100.86647		100.83771			0.00	0	0
<b>Total NYT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13U On 28/05/2020 Spot Bond			100.00000	17.53949	100.00000	17.49700			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	95.71032	100.00000	95.46300			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			6.90500	102.08460	6.91000	102.06404		6,905,000,000,000.00	1,000,000,000	506,200,000	
<b>Total OML01 SPOT</b>								<b>6,905,000,000,000.00</b>	<b>1,000,000,000</b>	<b>506,200,000</b>	
<b>Total For OML01</b>								<b>6,905,000,000,000.00</b>	<b>1,000,000,000</b>	<b>506,200,000</b>	
OML02 On 21/11/2024 Spot Bond				100.65397		100.63236		0.00	0	0	
<b>Total OML02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For OML02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
OML03 On 27/11/2024 Spot Bond			9.98500	98.18157	10.00500	98.08660		0.00	0	0	
<b>Total OML03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For OML03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
OML04 On 19/03/2025 Spot Bond				100.15907		100.13759		0.00	0	0	
<b>Total OML04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For OML04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
OML05 On 19/03/2025 Spot Bond			10.14500	101.17683	10.16500	101.07653		3,043,500,000,000.00	300,000,000	1,650,000,000	
<b>Total OML05 SPOT</b>								<b>3,043,500,000,000.00</b>	<b>300,000,000</b>	<b>1,650,000,000</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For OML05</b>									<b>3,043,500,000,000.00</b>	<b>300,000,000</b>	<b>1,650,000,000</b>
OML06 On 19/03/2027 Spot Bond			10.69500	100.97550	10.71500	100.85371			32,085,000,000,000.00	3,000,000,000	1,500,000,000
<b>Total OML06 SPOT</b>									<b>32,085,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>									<b>32,085,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
OML07 On 19/03/2030 Spot Bond			11.27000	101.07647	11.29000	100.93144			22,540,000,000,000.00	2,000,000,000	1,000,000,000
<b>Total OML07 SPOT</b>									<b>22,540,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>									<b>22,540,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	37.62634	100.00000	37.53519			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				99.93000		99.88000			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>
PMM12 On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500			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>
PMM16 On 02/09/2015 Spot Bond				102.29616		102.27637			0.00	0	0
<b>Total PMM16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM17 On 06/03/2016 Spot Bond				100.36673		100.34801			0.00	0	0
<b>Total PMM17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM18 On 04/11/2015 Spot Bond				101.00860		100.99018			0.00	0	0
<b>Total PMM18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM19 On 13/05/2016 Spot Bond				100.86408		100.84483			0.00	0	0
<b>Total PMM19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.04634		100.02790			0.00	600,000,000	200,000,000
<b>Total PPC001 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For PPC001</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
PPC00 On 31/12/2018 Spot Bond				100.05785		100.03842			0.00	0	0
<b>Total PPC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/10/2019 Spot Bond				101.37437		101.35447			0.00	0	0
<b>Total PPC003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PPC003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00- On 30/06/2021 Spot Bond			9.71500	100.54234	9.73500	100.42618			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				101.16730		101.14846			0.00	0	0
<b>Total PRE1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				101.19939		101.18000			0.00	0	0
<b>Total PRE1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				101.21383		101.19419			0.00	0	0
<b>Total PRE1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				101.24591		101.22572			0.00	0	0
<b>Total PRE1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				101.38378		101.36123			0.00	0	0
<b>Total PRE1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				101.41583		101.39272			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				101.29112		101.26942			0.00	600,000,000	200,000,000
<b>Total PTH01 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For PTH01</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
R010P On 21/12/2025 Spot Bond			8.09000	43.53364	8.11000	43.43655			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R158 On 15/09/2015 Spot Bond			5.91500	105.36691	5.92000	105.34889		511,282,549,823,500.00	86,438,300,900	196,772,285,900	
<b>Total R158 SPOT</b>								<b>11,282,549,823,500.00</b>	<b>86,438,300,900</b>	<b>196,772,285,900</b>	
<b>Total For R158</b>								<b>11,282,549,823,500.00</b>	<b>86,438,300,900</b>	<b>196,772,285,900</b>	
R158P On 15/09/2015 Spot Bond			6.63500	98.54894	6.64500	98.52911		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			6.73500	111.54968	6.74500	111.51736		401,264,181,911,000.00	208,057,042,600	217,307,054,800	
<b>Total R159 SPOT</b>								<b>11,264,181,911,000.00</b>	<b>208,057,042,600</b>	<b>217,307,054,800</b>	

Contract Details	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 R159</b>									<b>11,264,181,911,000.00</b>	<b>208,057,042,600</b>	<b>217,307,054,800</b>
R159P On 15/09/2016 Spot Bond			6.56500	92.42122	6.57500	92.39406			0.00	0	0
<b>Total R159P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.27000	116.47503	8.29000	116.28681			957,535,294,128,000.00	1,952,543,566,400	1,848,533,543,400
<b>Total R186 SPOT</b>									<b>17,535,294,128,000.00</b>	<b>952,543,566,400</b>	<b>848,533,543,400</b>
<b>Total For R186</b>									<b>17,535,294,128,000.00</b>	<b>952,543,566,400</b>	<b>848,533,543,400</b>
R187P On 21/12/2026 Spot Bond			8.01000	40.57130	8.03000	40.47308			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			7.93000	37.86888	7.95000	37.76998			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			1.68000	286.25555	1.68000	286.10715			57,872,436,048,000.00	34,447,878,600	26,736,078,700
<b>Total R197 SPOT</b>									<b>17,872,436,048,000.00</b>	<b>34,447,878,600</b>	<b>26,736,078,700</b>
<b>Total For R197</b>									<b>17,872,436,048,000.00</b>	<b>34,447,878,600</b>	<b>26,736,078,700</b>
R202 On 07/12/2033 Spot Bond			1.80000	234.44091	1.80500	234.15191			340,516,029,960,000.00	189,175,572,200	199,897,427,200
<b>Total R202 SPOT</b>									<b>10,516,029,960,000.00</b>	<b>189,175,572,200</b>	<b>199,897,427,200</b>
<b>Total For R202</b>									<b>10,516,029,960,000.00</b>	<b>189,175,572,200</b>	<b>199,897,427,200</b>
R2023 On 28/02/2023 Spot Bond			8.11500	100.41124	8.13500	100.27835			155,065,488,066,000.00	388,794,268,400	357,073,948,500
<b>Total R2023 SPOT</b>									<b>15,065,488,066,000.00</b>	<b>388,794,268,400</b>	<b>357,073,948,500</b>
<b>Total For R2023</b>									<b>15,065,488,066,000.00</b>	<b>388,794,268,400</b>	<b>357,073,948,500</b>
R203 On 15/09/2017 Spot Bond			7.21500	104.37977	7.22500	104.33917			229,123,285,277,500.00	1,051,160,538,500	1,952,228,363,700
<b>Total R203 SPOT</b>									<b>19,123,285,277,500.00</b>	<b>105,116,053,850</b>	<b>195,228,363,700</b>
<b>Total For R203</b>									<b>19,123,285,277,500.00</b>	<b>105,116,053,850</b>	<b>195,228,363,700</b>
R2030 On 31/01/2030 Spot Bond			8.65000	97.88193	8.66000	97.78014			469,824,859,320,000.00	1,210,384,376,800	658,388,358,700
<b>Total R2030 SPOT</b>									<b>19,824,859,320,000.00</b>	<b>210,384,376,800</b>	<b>658,388,358,700</b>
<b>Total For R2030</b>									<b>19,824,859,320,000.00</b>	<b>210,384,376,800</b>	<b>658,388,358,700</b>
R2032 On 31/03/2032 Spot Bond			8.75000	97.58471	8.76000	97.47761			695,585,185,750,000.00	879,495,449,800	469,082,443,300
<b>Total R2032 SPOT</b>									<b>15,585,185,750,000.00</b>	<b>879,495,449,800</b>	<b>469,082,443,300</b>
<b>Total For R2032</b>									<b>15,585,185,750,000.00</b>	<b>879,495,449,800</b>	<b>469,082,443,300</b>
R2037 On 31/01/2037 Spot Bond			8.86000	99.97534	8.86500	99.90495			097,213,339,066,000.00	688,173,063,100	420,771,068,000
<b>Total R2037 SPOT</b>									<b>17,213,339,066,000.00</b>	<b>688,173,063,100</b>	<b>420,771,068,000</b>
<b>Total For R2037</b>									<b>17,213,339,066,000.00</b>	<b>688,173,063,100</b>	<b>420,771,068,000</b>
R204 On 21/12/2018 Spot Bond			7.56500	101.41883	7.58500	101.33745			372,475,218,825,500.00	2,428,615,362,700	1,162,902,419,600
<b>Total R204 SPOT</b>									<b>12,475,218,825,500.00</b>	<b>428,615,362,700</b>	<b>162,902,419,600</b>

Contract Details	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 R204</b>									<b>2,475,218,825,500.00</b>	<b>428,615,362,700</b>	<b>162,902,419,600</b>
R2044 On 31/01/2044 Spot Bond			8.91000	101.86679	8.91500	101.79153			756,345,976,351,000.00	309,354,206,100	248,488,642,800
<b>Total R2044 SPOT</b>									<b>6,345,976,351,000.00</b>	<b>309,354,206,100</b>	<b>248,488,642,800</b>
<b>Total For R2044</b>									<b>6,345,976,351,000.00</b>	<b>309,354,206,100</b>	<b>248,488,642,800</b>
R2048 On 28/02/2048 Spot Bond			8.90000	101.19628	8.90500	101.12017			656,758,761,350,000.00	523,231,321,500	480,457,912,900
<b>Total R2048 SPOT</b>									<b>6,758,761,350,000.00</b>	<b>523,231,321,500</b>	<b>480,457,912,900</b>
<b>Total For R2048</b>									<b>6,758,761,350,000.00</b>	<b>523,231,321,500</b>	<b>480,457,912,900</b>
R207 On 15/01/2020 Spot Bond			7.78500	101.21971	7.80500	101.12383			161,308,032,113,500.00	1,433,694,031,100	547,335,565,400
<b>Total R207 SPOT</b>									<b>31,308,032,113,500.00</b>	<b>433,694,031,100</b>	<b>547,335,565,400</b>
<b>Total For R207</b>									<b>31,308,032,113,500.00</b>	<b>433,694,031,100</b>	<b>547,335,565,400</b>
R208 On 31/03/2021 Spot Bond			7.91500	96.27991	7.93500	96.17133			366,591,120,229,000.00	930,712,712,600	608,219,737,900
<b>Total R208 SPOT</b>									<b>6,591,120,229,000.00</b>	<b>930,712,712,600</b>	<b>608,219,737,900</b>
<b>Total For R208</b>									<b>6,591,120,229,000.00</b>	<b>930,712,712,600</b>	<b>608,219,737,900</b>
R209 On 31/03/2036 Spot Bond			8.80500	77.30080	8.81000	77.24421			155,245,203,878,500.00	1,948,352,663,700	733,285,731,100
<b>Total R209 SPOT</b>									<b>5,245,203,878,500.00</b>	<b>948,352,663,700</b>	<b>733,285,731,100</b>
<b>Total For R209</b>									<b>5,245,203,878,500.00</b>	<b>948,352,663,700</b>	<b>733,285,731,100</b>
R210 On 31/03/2028 Spot Bond			1.73000	177.01438	1.73000	176.92237			6,017,846,520,000.00	3,478,524,000	34,644,269,500
<b>Total R210 SPOT</b>									<b>6,017,846,520,000.00</b>	<b>3,478,524,000</b>	<b>34,644,269,500</b>
<b>Total For R210</b>									<b>6,017,846,520,000.00</b>	<b>3,478,524,000</b>	<b>34,644,269,500</b>
R211 On 31/01/2017 Spot Bond			0.65000	134.54822	0.65000	134.48221			33,029,807,265,000.00	50,815,088,100	57,803,323,300
<b>Total R211 SPOT</b>									<b>3,029,807,265,000.00</b>	<b>50,815,088,100</b>	<b>57,803,323,300</b>
<b>Total For R211</b>									<b>3,029,807,265,000.00</b>	<b>50,815,088,100</b>	<b>57,803,323,300</b>
R212 On 31/01/2022 Spot Bond			1.66000	139.35911	1.66000	139.28688			395,652,543,296,000.00	238,344,905,600	135,706,277,600
<b>Total R212 SPOT</b>									<b>5,652,543,296,000.00</b>	<b>238,344,905,600</b>	<b>135,706,277,600</b>
<b>Total For R212</b>									<b>5,652,543,296,000.00</b>	<b>238,344,905,600</b>	<b>135,706,277,600</b>
R213 On 28/02/2031 Spot Bond			8.69000	87.90390	8.70000	87.80764			716,259,110,579,000.00	1,233,171,359,100	772,197,551,500
<b>Total R213 SPOT</b>									<b>16,259,110,579,000.00</b>	<b>233,171,359,100</b>	<b>772,197,551,500</b>
<b>Total For R213</b>									<b>16,259,110,579,000.00</b>	<b>233,171,359,100</b>	<b>772,197,551,500</b>
R214 On 28/02/2041 Spot Bond			8.84000	78.46861	8.85000	78.36900			183,313,935,196,000.00	1,265,080,761,900	725,922,648,700
<b>Total R214 SPOT</b>									<b>3,313,935,196,000.00</b>	<b>265,080,761,900</b>	<b>725,922,648,700</b>
<b>Total For R214</b>									<b>3,313,935,196,000.00</b>	<b>265,080,761,900</b>	<b>725,922,648,700</b>
R228C On 15/09/2015 Spot Bond			6.63500	98.54894	6.64500	98.52911			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			6.55500	95.46160	6.56500	95.43819			0.00	0	0
<b>Total R229C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R229C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			6.56500	92.42122	6.57500	92.39406				0.00	0	0
<b>Total R230C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R328C On 21/12/2015 Spot Bond			6.57500	96.89318	6.58500	96.87167				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			6.55500	93.83638	6.56500	93.81086				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			6.61500	90.78008	6.62500	90.75086				0.00	0	0
<b>Total R330C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			7.19000	86.90883	7.20000	86.87538				0.00	0	0
<b>Total R331C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			7.24000	83.79228	7.25000	83.75588				0.00	0	0
<b>Total R332C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			7.57000	80.10014	7.59000	80.03777				0.00	0	0
<b>Total R333C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			7.55000	77.23079	7.57000	77.16326				0.00	0	0
<b>Total R334C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			7.53000	74.47859	7.55000	74.40632				0.00	0	0
<b>Total R335C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			7.52000	71.80725	7.54000	71.73068				0.00	0	0
<b>Total R336C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R336C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			7.74500	68.46128	7.76500	68.38135				0.00	0	0
<b>Total R337C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R338C On 21/12/2020 Spot Bond			7.72500	65.97862	7.74500	65.89527				0.00	0	0
<b>Total R338C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R338C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			7.83500	63.12359	7.85500	63.03764				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			7.80500	60.85781	7.82500	60.76913				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			7.77500	58.69031	7.79500	58.59919				0.00	0	0
<b>Total R341C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R341C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			7.74500	56.61638	7.76500	56.52306				0.00	0	0
<b>Total R342C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R342C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			7.70500	54.67355	7.72500	54.57822				0.00	0	0
<b>Total R343C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R343C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R344C On 21/12/2023 Spot Bond			7.66500	52.81776	7.68500	52.72063				0.00	0	0
<b>Total R344C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			8.21000	48.52760	8.23000	48.43322				0.00	0	0
<b>Total R345C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			8.17000	46.78432	8.19000	46.68888				0.00	0	0
<b>Total R346C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			8.13000	45.12103	8.15000	45.02469				0.00	0	0
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			8.09000	43.53364	8.11000	43.43655				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			8.05000	42.01828	8.07000	41.92057				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			8.01000	40.57130	8.03000	40.47308				0.00	0	0
<b>Total R350C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R350C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			7.97000	39.18925	7.99000	39.09064			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			7.93000	37.86888	7.95000	37.76998			0.00	0	0
<b>Total R352C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				103.39095		103.36785			0.00	0	0
<b>Total RCSB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				104.03874		104.01404			0.00	0	0
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				102.85852		102.83519			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				100.38508		100.36261			0.00	0	0
<b>Total RCSB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	30.52380	100.00000	30.44986			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	15.66396	100.00000	15.62559			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	28.88562	100.00000	28.81564			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	91.42219	100.00000	91.19976			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	39.78394	100.00000	39.68756			0.00	0	0
<b>Total RCSB5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB6 On 31/03/2018 Spot Bond			100.00000	18.32773	100.00000	18.28235		30,000,000,000,000.00	300,000,000	100,000,000	
<b>Total RCSB6U SPOT</b>								<b>30,000,000,000,000.00</b>	<b>300,000,000</b>	<b>100,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RCSB6U</b>										10,000,000,000,000.00	300,000,000	100,000,000
RDF01 On 04/09/2017 Spot Bond			100.00000	21.61166	100.00000	21.55408				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	9.04806	100.00000	9.02185				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	16.43210	100.00000	16.38832				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	13.31299	100.00000	13.27752				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	10.24174	100.00000	10.21445				0.00	0	0
<b>Total RDF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.32067		100.30092				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.29395		100.22592				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				100.64121		100.62124				0.00	300,000,000	100,000,000
<b>Total RDFB04 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For RDFB04</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
RDFB0 On 27/11/2019 Spot Bond				100.67359		100.65253				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 25/11/2015 Spot Bond				100.62354		100.60546				0.00	0	0
<b>Total RDFC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 28/09/2015 Spot Bond				101.83493		101.81541				0.00	0	0
<b>Total RDFC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 24/03/2016 Spot Bond				100.05849		100.03894				0.00	0	0
<b>Total RDFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/11/2015 Spot Bond				100.57548		100.55807				0.00	0	0
<b>Total RDFC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/05/2016 Spot Bond				100.59955		100.58136				0.00	0	0
<b>Total RDFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.79402		100.77329				0.00	0	0
<b>Total REB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 20/11/2015 Spot Bond				100.66186		100.64451				0.00	0	0
<b>Total REBC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				100.56854		100.54304				0.00	0	0
<b>Total RED101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES01U On 02/03/2018 Spot Bond			100.00000	16.46838	100.00000	16.42848		625,000,000,000,000.00		96,250,000,000		0
<b>Total RES01U SPOT</b>								<b>15,000,000,000,000.00</b>		<b>96,250,000,000</b>		<b>0</b>
<b>Total For RES01U</b>								<b>15,000,000,000,000.00</b>		<b>96,250,000,000</b>		<b>0</b>
RES02U On 02/03/2019 Spot Bond			100.00000	11.55256	100.00000	11.52458				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03U On 02/03/2020 Spot Bond			100.00000	9.57144	100.00000	9.54826				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04U On 02/03/2021 Spot Bond			100.00000	8.84440	100.00000	8.82298				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.84315		100.82470				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				101.67143		101.65172				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				101.12177		101.10123				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.41632		100.39694				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				101.76061		101.74047				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				100.61005		100.59050				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				100.39330		100.37309				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				99.88438		99.86529				0.00	0	0
<b>Total RES31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				101.41472		101.39371				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				86.58310		86.52995				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				84.60575		84.56065				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				93.29218		93.22637				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				92.47951		92.41040				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				99.91398		99.88517				0.00	0	0
<b>Total RP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RP013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				82.17403		82.13512			0.00	0	0
<b>Total RP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				95.99490		95.94191			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	106.82498	12.35000	106.78962			0.00	0	0
<b>Total RP018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	15.21059	100.00000	15.17375			0.00	0	0
<b>Total RP020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				101.22999		101.20766			0.00	0	0
<b>Total RP026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP011 On 31/08/2018 Spot Bond			100.00000	5.86550	100.00000	5.85144			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	39.86994	100.00000	39.77229			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	58.79116	100.00000	58.64874			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	12.78310	100.00000	12.73643			0.00	0	0
<b>Total RPP081U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP081U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP091 On 21/11/2016 Spot Bond			100.00000	43.05193	100.00000	42.94763			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				101.76217		101.71217			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				79.85063		79.80507			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.21500	105.11507	9.23500	104.99875		25,433,400,000,000.00	2,760,000,000	1,680,000,000	
<b>Total RW21 SPOT</b>								<b>25,433,400,000,000.00</b>	<b>2,760,000,000</b>	<b>1,680,000,000</b>	
<b>Total For RW21</b>								<b>25,433,400,000,000.00</b>	<b>2,760,000,000</b>	<b>1,680,000,000</b>	
RW23 On 10/12/2023 Spot Bond			9.56500	100.09286	9.58500	99.95338		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			9.95000	102.60020	9.96000	102.49856		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				96.66890		96.59745		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			7.93500	104.73384	7.94500	104.69821		0.00	0	0	
<b>Total SBK12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500		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				100.67046		100.64869		0.00	0	0	
<b>Total SBK13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK14 On 01/12/2017 Spot Bond			9.45500	101.08299	9.46500	101.03611		0.00	0	2,920,000,000	
<b>Total SBK14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>	
<b>Total For SBK14</b>								<b>0.00</b>	<b>0</b>	<b>2,920,000,000</b>	
SBK15 On 23/01/2022 Spot Bond				102.16579		102.14553		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				101.33089		101.31079		0.00	0	0	
<b>Total SBK16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK16</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK17 On 30/07/2024 Spot Bond				102.66390		102.64264		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				100.85228		100.82955		0.00	0	0	
<b>Total SBK18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				101.44276		101.42071			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				100.63728		100.61222			0.00	0	0
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2025 Spot Bond				101.52813		101.50308			0.00	50,000,000	50,000,000
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
SBK22 On 28/05/2025 Spot Bond				100.77031		100.74519			0.00	0	0
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2027 Spot Bond			11.71500	100.16790	11.73500	100.04427			0.00	0	2,000,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SBK9 On 10/04/2018 Spot Bond			9.06500	100.13721	9.08500	100.06503		42,968,100,000,000.00		4,740,000,000	2,370,000,000
<b>Total SBK9 SPOT</b>								<b>12,968,100,000,000.00</b>		<b>4,740,000,000</b>	<b>2,370,000,000</b>
<b>Total For SBK9</b>								<b>12,968,100,000,000.00</b>		<b>4,740,000,000</b>	<b>2,370,000,000</b>
SBN27 On 15/09/2015 Spot Bond			7.40500	105.02414	7.41000	105.00202			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			8.05500	104.87530	8.06500	104.85025			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			7.16500	105.07920	7.17000	105.05773			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			8.61500	101.56413	8.62500	101.52108			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			7.31000	105.04593	7.31500	105.02406			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			8.09500	104.86616	8.10500	104.84100			0.00	0	0
<b>Total SBN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBN35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.22678		100.20777			0.00	0	0
<b>Total SBN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				99.85795		99.83745			0.00	0	0
<b>Total SBN51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			8.26500	103.57348	8.27500	103.53041			0.00	0	240,000,000
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
SBS15 On 26/04/2016 Spot Bond				101.56182		101.54360			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				100.08113		100.01198			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				101.16194		101.18767			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			9.67500	102.33785	9.69500	102.22081			0.00	0	300,000,000
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBS20 On 15/05/2026 Spot Bond			10.17000	100.34598	10.19000	100.18982			0.00	0	0
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.96500		100.94324			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.84308		100.82386			0.00	0	0
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				101.84076		101.82139			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			9.14500	99.89357	9.16500	99.80507			0.00	0	330,000,000
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	25.72970	100.00000	25.67213			0.00	0	0
<b>Total SBS26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			9.65500	106.24440	9.67500	106.09912			0.00	0	2,570,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,570,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>2,570,000,000</b>
SBS28 On 23/04/2017 Spot Bond				101.02291		101.00419			0.00	0	0
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			9.16500	98.77675	9.18500	98.68796			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.18000	87.82997	10.20000	87.68798			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				99.77555		99.75706			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			9.92000	99.43252	9.94000	99.26894			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				100.13650		100.11825			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				100.14027		100.12148			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.07000	102.86390	10.09000	102.71789		29,203,000,000,000.00	2,900,000,000	1,450,000,000	
<b>Total SBS34 SPOT</b>								<b>29,203,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
<b>Total For SBS34</b>								<b>29,203,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
SBS35 On 29/01/2018 Spot Bond				101.17147		101.15224			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				101.20302		101.18324			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			9.18500	98.79604	9.20500	98.69996			0.00	0	0
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			10.37000	96.03649	10.39000	95.89622		62,220,000,000,000.00	6,000,000,000	1,500,000,000	
<b>Total SBS38 SPOT</b>								<b>2,220,000,000,000.00</b>	<b>6,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For SBS38</b>								<b>2,220,000,000,000.00</b>	<b>6,000,000,000</b>	<b>1,500,000,000</b>	
SBS39 On 29/01/2030 Spot Bond			10.84000	95.76038	10.85000	95.66445		0.00	0	0	
<b>Total SBS39 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS39</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			9.61500	96.17808	9.63500	96.06253		0.00	0	570,000,000	
<b>Total SBS4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>570,000,000</b>	
<b>Total For SBS4</b>								<b>0.00</b>	<b>0</b>	<b>570,000,000</b>	
SBS9 On 07/07/2016 Spot Bond			7.56500	103.41321	7.57500	109.07792		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			2.29000	274.29985	2.29000	274.15313		0.00	0	0	
<b>Total SBSI11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBSI11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBSI12 On 31/01/2017 Spot Bond			1.26000	133.27948	1.26000	133.21187		2,605,680,000,000.00	2,068,000,000	1,034,000,000	
<b>Total SBSI12 SPOT</b>								<b>2,605,680,000,000.00</b>	<b>2,068,000,000</b>	<b>1,034,000,000</b>	
<b>Total For SBSI12</b>								<b>2,605,680,000,000.00</b>	<b>2,068,000,000</b>	<b>1,034,000,000</b>	
SCM10 On 15/09/2017 Spot Bond			100.00000	22.01239	100.00000	21.95906		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>	



Contract Details	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 SF2DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				101.51517		101.49544				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	33.65402	100.00000	33.57250				0.00	0	0
<b>Total SHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			1.92000	131.92472	1.92000	131.85540				0.00	0	0
<b>Total SHI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	101.47890	6.50000	101.46117				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				101.21799		101.19815				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				99.94043		99.92044				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				101.35784		101.33814				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			8.71500	99.99266	8.72500	99.95114				0.00	0	260,000,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
SHS06 On 12/12/2017 Spot Bond				100.97921		100.95853				0.00	0	0
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				101.78913		101.76892				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				100.08126		100.06240				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SHS08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11 On 19/11/2016 Spot Bond			100.00000	35.93172	100.00000	35.84467			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	110.32400	10.00000	110.29500			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				100.29764		100.27793			0.00	0	0
<b>Total SHS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.25416		100.23459			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	40.66304	100.00000	40.56453			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	46.74773	100.00000	46.63449			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	40.88981	100.00000	40.79076			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			9.55500	104.13148	9.56500	104.08539			0.00	0	0
<b>Total SHS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				101.52367		101.50104			0.00	0	0
<b>Total SHS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS22 On 23/02/2020 Spot Bond				100.71904		100.69794			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>
SHS26 On 29/06/2020 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
<b>Total SHS26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			7.98500	105.23665	7.99500	105.20302		18,205,800,000,000.00	2,280,000,000	1,140,000,000	
<b>Total SLI2 SPOT</b>								<b>18,205,800,000,000.00</b>	<b>2,280,000,000</b>	<b>1,140,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SLI2</b>									<b>18,205,800,000,000.00</b>	<b>2,280,000,000</b>	<b>1,140,000,000</b>
SLI3 On 15/08/2023 Spot Bond			9.31500	101.48768	9.33500	101.40928			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			8.61500	101.56413	8.62500	101.52108			69,264,600,000,000.00	8,040,000,000	4,020,000,000
<b>Total SNT01 SPOT</b>									<b>69,264,600,000,000.00</b>	<b>8,040,000,000</b>	<b>4,020,000,000</b>
<b>Total For SNT01</b>									<b>69,264,600,000,000.00</b>	<b>8,040,000,000</b>	<b>4,020,000,000</b>
SPDA2 On 21/08/2016 Spot Bond				100.75007		100.73056			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				100.78114		100.76285			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				101.14751		101.12835			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				100.71671		100.69784			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				100.73599		100.71658			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				100.67672		100.65473			0.00	0	0
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			8.31500	101.19200	8.32500	101.15979			0.00	0	0
<b>Total SSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				101.61822		101.59884			0.00	0	0
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				101.49042		101.46969			0.00	0	120,000,000
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
SSA06 On 16/04/2020 Spot Bond			9.50500	96.06846	9.52500	95.97088			38,020,000,000,000.00	4,000,000,000	2,140,000,000
<b>Total SSA06 SPOT</b>									<b>38,020,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,140,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSA06</b>										18,020,000,000,000.00	4,000,000,000	2,140,000,000
SSN00: On 01/03/2017 Spot Bond				100.56312		100.54214				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 26/03/2017 Spot Bond				99.99987		99.97887				0.00	0	0
<b>Total SSN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 25/04/2017 Spot Bond				101.30413		101.28295				0.00	0	0
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.48500	89.65486	9.50500	89.55146				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.48500	89.65486	9.50500	89.55146				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			9.20500	96.09746	9.22500	96.00377				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.17559		100.15515				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			8.09500	102.59821	8.10500	102.55605				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.42000	113.32974	2.42000	113.26865				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			8.87500	97.53167	8.89500	97.45059				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond			8.50000	100.71105	8.50000	100.68803				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			10.31000	101.40207	10.33000	101.24029				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN017 On 02/09/2016 Spot Bond				100.48279		100.46425				0.00	0	0
<b>Total SSN018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 28/02/2031 Spot Bond			10.56000	75.22672	10.57000	75.14544				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 21/01/2019 Spot Bond				101.42952		101.40794				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024 On 16/01/2019 Spot Bond				101.44305		101.42280				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN026 On 25/09/2019 Spot Bond				100.02035		99.99983				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>
SSN027 On 16/10/2019 Spot Bond				101.61276		101.59004				0.00	0	0
<b>Total SSN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN028 On 07/12/2023 Spot Bond				99.92263		99.89694				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN030 On 24/05/2017 Spot Bond				100.67991		100.65975				0.00	0	0
<b>Total SSN030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN030 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SSN031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN031 On 17/03/2020 Spot Bond				100.19504		100.17498				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN033 On 02/06/2020 Spot Bond				100.54038		100.51939				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1234 On 26/08/2015 Spot Bond				98.89255		98.87439				0.00	0	0
<b>Total SY1234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SY1234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY123E On 21/07/2015 Spot Bond				99.56203		99.54451				0.00	0	0
<b>Total SY1235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1237 On 28/07/2015 Spot Bond				98.98074		98.99832				0.00	0	0
<b>Total SY1237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY123E On 28/07/2015 Spot Bond				98.98038		98.99796				0.00	0	0
<b>Total SY1238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1238</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY123E On 04/08/2015 Spot Bond				99.08502		99.10261				0.00	0	0
<b>Total SY1239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY124C On 14/08/2015 Spot Bond				99.13172		99.11400				0.00	0	0
<b>Total SY1240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1241 On 18/08/2015 Spot Bond				99.06619		99.04857				0.00	0	0
<b>Total SY1241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY124Z On 17/08/2015 Spot Bond				99.07839		99.06067				0.00	0	0
<b>Total SY1242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY124C On 17/08/2015 Spot Bond				99.08101		99.06334				0.00	0	0
<b>Total SY1243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1244 On 18/08/2015 Spot Bond				99.06067		99.04295				0.00	0	0
<b>Total SY1244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY124E On 21/08/2015 Spot Bond				99.00750		98.98978				0.00	0	0
<b>Total SY1246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1247 On 28/08/2015 Spot Bond				98.88210		98.86436				0.00	0	0
<b>Total SY1247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY124E On 08/09/2015 Spot Bond				98.68000		98.66216				0.00	0	0
<b>Total SY1248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SY1248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY124E On 10/09/2015 Spot Bond				98.65196		98.63423				0.00	0	0
<b>Total SY1249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY125C On 16/09/2015 Spot Bond				98.55583		98.53822				0.00	0	0
<b>Total SY1250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1251 On 22/07/2015 Spot Bond				99.45084		99.44415				0.00	0	0
<b>Total SY1251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			6.37500	104.49787	6.38000	104.47856				0.00	0	0
<b>Total SZ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			8.92000	102.64548	8.94000	102.48793				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>
T12A1C On 21/02/2048 Spot Bond				100.73117		100.71190				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/02/2048 Spot Bond				100.78422		100.76376				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/02/2048 Spot Bond			9.43500	99.49899	9.45500	96.57018				0.00	0	0
<b>Total T12A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF108L On 22/02/2016 Spot Bond			100.00000	58.88810	100.00000	58.74543				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				101.28700		101.26792				0.00	900,000,000	300,000,000
<b>Total TFS110 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>300,000,000</b>
<b>Total For TFS110</b>										<b>0.00</b>	<b>900,000,000</b>	<b>300,000,000</b>
TFS112 On 02/05/2016 Spot Bond				101.02112		101.00290				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				100.48533		100.46666				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS12 On 20/03/2017 Spot Bond				100.07428		100.00622				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS12 On 20/03/2019 Spot Bond				100.07808		100.00912				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				100.69719						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	85.52490	100.00000	85.40758				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>
TFS13 On 29/07/2015 Spot Bond				102.19718		102.15995				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>
TFS13 On 28/07/2016 Spot Bond				101.11708		101.09859				0.00	0	0
<b>Total TFS133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS134 On 28/04/2016 Spot Bond				101.10596		101.08733				0.00	0	0
<b>Total TFS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				101.13537		101.11709				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			7.98500	104.29996	7.99500	104.26707				0.00	0	400,000,000
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
TH10A On 18/10/2038 Spot Bond				101.36017		101.34005				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				101.39652		101.37584				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	103.43108	7.83000	103.40913				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				101.34017		101.32036				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH10A4 On 18/07/2017 Spot Bond				101.38561		101.36510				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>
TH10A5 On 18/07/2017 Spot Bond				103.50173		103.47931				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>
TH10A6 On 18/10/2038 Spot Bond				101.34017		101.32036				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>
TH10A7 On 18/10/2038 Spot Bond				101.38561		101.36510				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>
TH10A8 On 18/07/2017 Spot Bond			7.16000	103.13811	7.16000	103.11807				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>
TH10A9 On 18/10/2038 Spot Bond				101.47464		101.45276				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>
TH10B1 On 18/07/2017 Spot Bond				101.46737		101.44560				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>
TH10B2 On 18/10/2038 Spot Bond				101.64163		101.61718				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>
TH10C1 On 18/07/2017 Spot Bond				101.61805		101.59397				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>
TH10C2 On 18/10/2038 Spot Bond				102.32926		102.29415				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>
TH10D1 On 18/07/2017 Spot Bond				102.24801		102.21417				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				101.33836		101.31857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				101.39652		101.37584				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.82444	8.73000	103.79993				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				101.08101		101.06106				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				101.38561		101.36510				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			9.03500	101.40176	9.05500	101.32523				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				100.91114		100.89094				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				101.40396		101.38312				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				101.47827		101.45633				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				101.45830		101.43666				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				101.46973		101.44789				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				101.63800		101.61362				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				101.63075		101.60646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH11C2 On 18/07/2041 Spot Bond				101.58661		101.56299				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				102.20284		102.16971				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				102.21008		102.17682				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				102.19764		102.16474				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				100.72153		100.70253				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				100.74563		100.72595				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond			9.38500	102.41803	9.40500	102.32482				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A4 On 21/02/2048 Spot Bond				100.73117		100.71190				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>
TH12A5 On 21/02/2048 Spot Bond				100.76489		100.74467				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>
TH12A6 On 21/08/2019 Spot Bond			9.29500	100.37428	9.31500	100.28246				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>
TH12A7 On 21/08/2019 Spot Bond				100.74526		100.72589				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>
TH12A8 On 21/08/2019 Spot Bond				100.78422		100.76376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH12A8 On 21/02/2048 Spot Bond			9.40500	99.24135	9.42500	99.15186				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>
TH12A9 On 21/08/2019 Spot Bond				100.80820		100.78675				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>
TH12B1 On 21/02/2048 Spot Bond				100.80820		100.78675				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>
TH12B2 On 21/08/2019 Spot Bond				100.82801		100.80632				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>
TH12B3 On 21/02/2048 Spot Bond				100.82801		100.80632				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B4 On 21/08/2019 Spot Bond				100.88503		100.86141				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>
TH12C1 On 21/08/2019 Spot Bond				100.88503		100.86141				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>
TH12C2 On 21/08/2019 Spot Bond				100.90578		100.88191				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>
TH12C3 On 21/02/2048 Spot Bond				100.90481		100.88097				0.00	0	0
<b>Total TH12C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C4 On 21/08/2019 Spot Bond				101.19527		101.16285				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>
TH12D1 On 21/02/2048 Spot Bond				101.19527		101.16285				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>
TH12D2 On 21/08/2019 Spot Bond				101.40958		101.37693				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/02/2048 Spot Bond				101.21489		101.18233				0.00	0	0
<b>Total TH12D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1 On 18/07/2016 Spot Bond				101.40579		101.38492				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	6.84442	101.06155	6.82750				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				101.56567		101.54614				0.00	0	0
<b>Total THE9A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond				101.37838		101.35792				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				101.75121		101.73138				0.00	0	0
<b>Total THE9A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				101.37838		101.35792				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				101.39665		101.37592				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				101.40579		101.38492				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				101.36742		101.34713				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				101.39665		101.37592				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				101.49712		101.47487				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				101.49712		101.47487				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				101.49712		101.47487				0.00	0	0
<b>Total THE9B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				101.64320		101.61874				0.00	0	0
<b>Total THE9C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2039 Spot Bond				101.67971		101.65469				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				101.63408		101.60975				0.00	0	0
<b>Total THE9C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				102.36343		102.32801				0.00	0	0
<b>Total THE9D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2039 Spot Bond				102.40896		102.37284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				102.39075		102.35491			0.00	0	0
<b>Total THE9D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			9.66500	88.69195	9.68500	88.60352		1,933,000,000,000.00	200,000,000	100,000,000	
<b>Total TL20 SPOT</b>								<b>1,933,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For TL20</b>								<b>1,933,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500		0.00	0	0	
<b>Total TL20/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL20/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN17 On 14/11/2017 Spot Bond			8.31500	103.04835	8.32500	103.00401		182,098,500,000,000.00	21,900,000,000	12,000,000,000	
<b>Total TN17 SPOT</b>								<b>182,098,500,000,000.00</b>	<b>21,900,000,000</b>	<b>12,000,000,000</b>	
<b>Total For TN17</b>								<b>182,098,500,000,000.00</b>	<b>21,900,000,000</b>	<b>12,000,000,000</b>	
TN20 On 17/09/2020 Spot Bond			9.64500	106.29720	9.66500	106.18758		328,026,450,000,000.00	34,010,000,000	13,585,000,000	
<b>Total TN20 SPOT</b>								<b>328,026,450,000,000.00</b>	<b>34,010,000,000</b>	<b>13,585,000,000</b>	
<b>Total For TN20</b>								<b>328,026,450,000,000.00</b>	<b>34,010,000,000</b>	<b>13,585,000,000</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	1.72366	100.00000	1.71944		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			9.85500	106.76996	9.87500	106.62599		222,131,700,000,000.00	22,540,000,000	9,370,000,000	
<b>Total TN23 SPOT</b>								<b>222,131,700,000,000.00</b>	<b>22,540,000,000</b>	<b>9,370,000,000</b>	
<b>Total For TN23</b>								<b>222,131,700,000,000.00</b>	<b>22,540,000,000</b>	<b>9,370,000,000</b>	
TN25 On 19/08/2025 Spot Bond			10.03000	99.98140	10.05000	99.83171		286,858,000,000,000.00	28,600,000,000	19,147,265,000	
<b>Total TN25 SPOT</b>								<b>286,858,000,000,000.00</b>	<b>28,600,000,000</b>	<b>19,147,265,000</b>	
<b>Total For TN25</b>								<b>286,858,000,000,000.00</b>	<b>28,600,000,000</b>	<b>19,147,265,000</b>	
TN27 On 14/11/2027 Spot Bond			10.07000	92.84363	10.09000	92.68728		133,628,900,000,000.00	13,270,000,000	10,230,000,000	
<b>Total TN27 SPOT</b>								<b>133,628,900,000,000.00</b>	<b>13,270,000,000</b>	<b>10,230,000,000</b>	
<b>Total For TN27</b>								<b>133,628,900,000,000.00</b>	<b>13,270,000,000</b>	<b>10,230,000,000</b>	
TN30 On 09/10/2030 Spot Bond			10.44000	102.65851	10.45000	102.55415		171,633,600,000,000.00	16,440,000,000	23,720,000,000	
<b>Total TN30 SPOT</b>								<b>171,633,600,000,000.00</b>	<b>16,440,000,000</b>	<b>23,720,000,000</b>	
<b>Total For TN30</b>								<b>171,633,600,000,000.00</b>	<b>16,440,000,000</b>	<b>23,720,000,000</b>	
TN40 On 09/10/2040 Spot Bond			10.76500	102.12706	10.77500	102.01160		168,795,200,000,000.00	15,680,000,000	24,500,000,000	
<b>Total TN40 SPOT</b>								<b>168,795,200,000,000.00</b>	<b>15,680,000,000</b>	<b>24,500,000,000</b>	
<b>Total For TN40</b>								<b>168,795,200,000,000.00</b>	<b>15,680,000,000</b>	<b>24,500,000,000</b>	
TNF16 On 10/06/2016 Spot Bond				100.32073		100.30232		0.00	8,800,000,000	4,250,000,000	

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 TNF16 SPOT</b>									<b>0.00</b>	<b>8,800,000,000</b>	<b>4,250,000,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>8,800,000,000</b>	<b>4,250,000,000</b>
TNF18 On 22/08/2018 Spot Bond				100.58151		100.56222			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				100.87414		100.85458			0.00	7,340,000,000	3,670,000,000
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>7,340,000,000</b>	<b>3,670,000,000</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>7,340,000,000</b>	<b>3,670,000,000</b>
TORQ3 On 15/04/2022 Spot Bond				100.89583		100.87574			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				100.89803		100.87789			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				101.00485		100.98214			0.00	0	0
<b>Total TORQ5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				101.22622		101.19817			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				100.89696		100.87685			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 25/11/2020 Spot Bond			10.00000	110.32400	10.00000	110.29500			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				101.61089		101.59149			0.00	0	0
<b>Total TPDA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2018 Spot Bond				101.64371		101.62388			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				101.46709		101.44859			0.00	300,000,000	100,000,000
<b>Total TPDA04 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For TPDA04</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
TPDA0 On 10/04/2019 Spot Bond				101.24162		101.22167			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.88941	10.00000	99.86178				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	99.89216	9.75000	99.86522				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.89384	100.00000	9.86748				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				102.01633		101.99786				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				102.13800		102.11829				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.87128	100.00000	7.85220				0.00	0	0
<b>Total TRAA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.38583	100.00000	8.36552				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				102.20550		102.18510				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.69457	100.00000	8.67350				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				102.21899		102.19844				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.95185	100.00000	8.93016				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				102.59553		102.57113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.09065	100.00000	12.06136				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				103.42132		103.38834				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.53819	100.00000	15.50054				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01 On 31/07/2019 Spot Bond			100.00000	13.08916	100.00000	13.05745				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>
TSP17 On 09/07/2015 Spot Bond				99.75795		99.73933				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				99.50630		99.48801				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				99.24326		99.22481				0.00	0	0
<b>Total TSP172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP173 On 20/08/2015 Spot Bond				98.97268		98.95400				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				98.70708		98.68834				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				103.89897		103.86037				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				102.70866		102.67051				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				97.65270		97.63392				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP178 On 26/11/2015 Spot Bond				97.16587		97.14735				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>
TSP179 On 10/12/2015 Spot Bond				96.84892		96.83005				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>
TSP180 On 21/01/2016 Spot Bond				96.15512		96.13672				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>
TSP181 On 04/02/2016 Spot Bond				95.93056		95.91231				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>
TSP183 On 18/02/2016 Spot Bond				95.58726		95.56864				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>
TSP184 On 03/03/2016 Spot Bond				95.26886		95.25001				0.00	0	0
<b>Total TSP185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP185 On 17/03/2016 Spot Bond				94.90365		94.88442				0.00	0	0
<b>Total TSP186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP186 On 25/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TSP187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP187 On 31/03/2016 Spot Bond				94.63447		94.61524				0.00	0	0
<b>Total TSP188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP188 On 12/11/2015 Spot Bond				97.47753		97.45938				0.00	0	0
<b>Total TSP189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP189 On 12/05/2016 Spot Bond				93.87987		93.86080				0.00	0	0
<b>Total TSP190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP190 On 26/05/2016 Spot Bond				93.55178		93.53254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP192 On 09/06/2016 Spot Bond				93.20630		93.18684				0.00	0	0
<b>Total TSP192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP193 On 23/06/2016 Spot Bond			100.00000	50.19026	100.00000	100.00000				0.00	0	0
<b>Total TSP193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	14.13526	100.00000	14.10101				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>
TWC08 On 28/07/2015 Spot Bond				102.68274		102.66411				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>
TWC09 On 21/09/2015 Spot Bond				100.07152		100.05509				0.00	0	0
<b>Total TWC090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 10/07/2015 Spot Bond				101.31943		101.30160				0.00	0	0
<b>Total TWC092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 13/07/2015 Spot Bond				101.28377		101.26594				0.00	0	0
<b>Total TWC093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 15/07/2015 Spot Bond				101.24811		101.23028				0.00	0	0
<b>Total TWC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 16/10/2015 Spot Bond				101.23962		101.22125				0.00	0	0
<b>Total TWC095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 24/07/2015 Spot Bond				101.19462		101.17679				0.00	0	0
<b>Total TWC096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 27/07/2015 Spot Bond				101.14271		101.12485				0.00	0	0
<b>Total TWC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 06/11/2015 Spot Bond				100.84924		100.83149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 18/08/2015 Spot Bond				100.70253		100.68452				0.00	0	0
<b>Total TWC099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 21/08/2015 Spot Bond				100.57205		100.55418				0.00	0	0
<b>Total TWC100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 26/08/2015 Spot Bond				100.43285		100.41482				0.00	0	0
<b>Total TWC101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 24/08/2015 Spot Bond				100.54041		100.52240				0.00	0	0
<b>Total TWC102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 25/11/2015 Spot Bond				100.56884		100.55165				0.00	0	300,000,000
<b>Total TWC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For TWC103</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
TWC10 On 16/07/2015 Spot Bond				100.06992		100.05244				0.00	0	0
<b>Total TWC104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 13/07/2015 Spot Bond				101.42974		101.40988				0.00	0	0
<b>Total TWCJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 26/08/2015 Spot Bond				100.47888		100.45893				0.00	0	0
<b>Total TWCJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 13/07/2015 Spot Bond				101.31336		101.29512				0.00	0	0
<b>Total TWCM18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 26/08/2015 Spot Bond				100.44075		100.42238				0.00	0	0
<b>Total TWCM19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.31500	109.35182	9.33500	109.23469				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	7.68172	100.00000	7.66635				0.00	0	0
<b>Total VJA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA02L On 20/04/2023 Spot Bond			100.00000	7.61255	100.00000	7.57993				0.00	0	0
<b>Total VJA02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	7.50442	100.00000	7.48939				0.00	0	0
<b>Total VJB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB02L On 20/04/2023 Spot Bond			100.00000	7.52611	100.00000	7.49386				0.00	0	0
<b>Total VJB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC06 On 29/07/2015 Spot Bond				102.95670		102.93712				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>
VKC07 On 04/09/2015 Spot Bond				100.91118		100.89137				0.00	0	0
<b>Total VKC07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC07L On 04/09/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
<b>Total VKC07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC08 On 28/09/2015 Spot Bond				101.80330		101.78348				0.00	0	0
<b>Total VKC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC09 On 25/03/2016 Spot Bond				100.01975		100.00000				0.00	0	0
<b>Total VKC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				101.03563		101.01560				0.00	0	0
<b>Total VKE02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				101.03704		101.01698				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				99.94364		99.92473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				99.94210		99.92265			0.00	5,200,000,000	2,600,000,000
<b>Total VKE05 SPOT</b>									<b>0.00</b>	<b>5,200,000,000</b>	<b>2,600,000,000</b>
<b>Total For VKE05</b>									<b>0.00</b>	<b>5,200,000,000</b>	<b>2,600,000,000</b>
VKE06 On 08/05/2018 Spot Bond				101.01974		101.00004			0.00	0	0
<b>Total VKE06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.37621		100.35680			0.00	0	0
<b>Total VKE07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	7.21238	100.00000	7.19794			0.00	0	0
<b>Total VPA01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA02L On 20/04/2023 Spot Bond			100.00000	7.29111	100.00000	7.25988			0.00	0	0
<b>Total VPA02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01L On 20/01/2023 Spot Bond			100.00000	7.03507	100.00000	7.02099			0.00	0	0
<b>Total VPB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB02L On 20/04/2023 Spot Bond			100.00000	7.20467	100.00000	7.17381			0.00	0	0
<b>Total VPB02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0
<b>Total WRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			7.12500	105.64209	7.13500	105.61280		34,200,000,000,000.00		4,800,000,000	8,900,000,000
<b>Total WS04 SPOT</b>								<b>34,200,000,000,000.00</b>		<b>4,800,000,000</b>	<b>8,900,000,000</b>
<b>Total For WS04</b>								<b>34,200,000,000,000.00</b>		<b>4,800,000,000</b>	<b>8,900,000,000</b>
WS05 On 01/08/2018 Spot Bond			1.19000	245.11450	1.19000	244.99061		0.00		0	0
<b>Total WS05 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For WS05</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			7.71500	102.95239	7.72500	102.91337		4,629,000,000,000.00		600,000,000	27,800,992,700
<b>Total WSP2 SPOT</b>								<b>4,629,000,000,000.00</b>		<b>600,000,000</b>	<b>27,800,992,700</b>
<b>Total For WSP2</b>								<b>4,629,000,000,000.00</b>		<b>600,000,000</b>	<b>27,800,992,700</b>
WSP3 On 28/05/2019 Spot Bond			8.12000	103.60289	8.14000	103.51323		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.41000	103.03521	8.43000	102.93172				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			8.61500	102.45355	8.63500	102.33780				0.00	0	2,825,000,000
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,825,000,000</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>2,825,000,000</b>
Z014 On 30/06/2015 Spot Bond			5.86500	99.93577	5.87000	99.91965				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			5.79500	98.20692	5.80000	98.19007				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			5.86500	99.91972	5.87000	99.90360				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			7.51000	73.04242	7.53000	72.96780				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	75.88358	100.00000	75.72614				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	42.46610	100.00000	42.38553				0.00	0	0
<b>Total ZA029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>										<b>2.57e+017</b>	<b>759,091,194,600</b>	<b>127,154,123,980</b>
<b>Total for SPOT :</b>										<b>2.57e+017</b>	<b>759,091,194,600</b>	<b>127,154,123,980</b>
<b>Total Futures</b>										<b>2.57e+017</b>	<b>759,091,196,083</b>	<b>127,154,554,189</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>66,918</b>
<b>Grand Total:</b>										<b>2.57e+017</b>	<b>759,091,196,083</b>	<b>127,154,621,107</b>