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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/05/2015 Bond Future			124.60995	124.60995	124.63150	124.63150			0.00	0	0
EL28 On 06/08/2015 Bond Future			126.59174	126.59174	126.61450	126.61450			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.15029	127.15029	127.17672	127.17672			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			358.50000	0.35850	380,050		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			368.50000	0.36850	390,050		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			378.50000	0.37850	400,050		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			1,614.50000	1.61450	1,591,740		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			1,604.50000	1.60450	1,581,740		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			1,624.50000	1.62450	1,601,740		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/11/2015	Bond Future	126.99	Call			186.72000	0.18672	160,290		0.00	0	0
EL28	On	05/11/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015	Bond Future	127.00	Call			176.72000	0.17672	150,290		0.00	0	0
EL28	On	05/11/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015	Bond Future	127.01	Call			166.72000	0.16672	140,290		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>
ES33	On	07/05/2015	Bond Future			9.59200	83.26453	9.60807	83.14612			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.68184	84.58170	9.69832	84.46221			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.76357	82.18114	9.78029	82.06166			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.84099	83.61434	9.85853	83.49077			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,576</b>
ES33	On	07/05/2015	Bond Future	9.74	Call			962.34000	0.96234	1,080,750		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			1,034.58000	1.03458	1,152,990		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,106.73000	1.10673	1,225,140		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			643.52000	0.64352	524,030		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			790.32000	0.79032	670,830		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			716.87000	0.71687	597,380		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			5,871.72000	5.87172	5,752,240		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			5,792.49000	5.79249	5,673,010		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			5,951.05000	5.95105	5,831,570		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	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			917.16000	0.91716	1,040,730		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			986.27000	0.98627	1,109,840		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			1,055.29000	1.05529	1,178,860		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,576</b>
I2025	On	07/05/2015	Bond Future			120.39173	120.39173	120.46722	120.46722			0.00	0	16
I2025	On	06/08/2015	Bond Future			121.14128	121.14128	121.21889	121.21889			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/11/2015	Bond Future			123.13755	123.13755	123.21949	123.21949			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>16</b>
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			522.78000	0.52278	598,270		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			532.78000	0.53278	608,270		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			542.78000	0.54278	618,270		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			218.89000	0.21889	141,280		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			208.89000	0.20889	131,280		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Call			228.89000	0.22889	151,280		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			219.49000	0.21949	137,550		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			209.49000	0.20949	127,550		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			229.49000	0.22949	147,550		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>16</b>
I2038	On	07/05/2015	Bond Future			130.91069	130.91069	131.17150	131.17150			12,043,783.48	92	3,303
I2038	On	06/08/2015	Bond Future			131.68189	131.68189	131.94799	131.94799			115,616,699.42	878	911
I2038	On	05/11/2015	Bond Future			133.85193	133.85193	134.12566	134.12566			0.00	0	0
<b>Total I2038 Future</b>												<b>127,660,482.90</b>	<b>970</b>	<b>4,214</b>
I2038	On	07/05/2015	Bond Future	126.99	Call			4,181.50000	4.18150	3,920,690		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			4,171.50000	4.17150	3,910,690		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			4,161.50000	4.16150	3,900,690		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			3,957.99000	3.95799	3,691,890		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			3,947.99000	3.94799	3,681,890		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			3,937.99000	3.93799	3,671,890		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			125.66000	0.12566	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			0.00000	0.00000	148,070		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	05/11/2015	Bond Future	134.01	Call			115.66000	0.11566	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			0.00000	0.00000	158,070		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			135.66000	0.13566	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			0.00000	0.00000	138,070		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>127,660,482.90</b>	<b>970</b>	<b>4,214</b>
I2046	On	07/05/2015	Bond Future			130.79959	130.79959	130.82333	130.82333			770,278,785.51	5,889	5,889
I2046	On	06/08/2015	Bond Future			132.87959	132.87959	132.90489	132.90489			800,200,890.98	6,022	6,022
I2046	On	05/11/2015	Bond Future			133.68165	133.68165	133.71034	133.71034			0.00	0	0
<b>Total I2046 Future</b>												<b>1,570,479,676.49</b>	<b>11,911</b>	<b>11,911</b>
I2046	On	07/05/2015	Bond Future	126.99	Call			3,833.33000	3.83333	3,809,590		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			3,823.33000	3.82333	3,799,590		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			3,813.33000	3.81333	3,789,590		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Call			3,914.89000	3.91489	3,889,590		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			3,904.89000	3.90489	3,879,590		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			3,894.89000	3.89489	3,869,590		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			720.34000	0.72034	691,650		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			710.34000	0.71034	681,650		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			700.34000	0.70034	671,650		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>												<b>1,570,479,676.49</b>	<b>11,911</b>	<b>11,911</b>
I2050	On	07/05/2015	Bond Future			141.37046	141.37046	141.39593	141.39593			348,478,183.90	2,465	2,954
I2050	On	06/08/2015	Bond Future			142.16027	142.16027	142.18727	142.18727			367,910,778.76	2,588	2,588
I2050	On	05/11/2015	Bond Future			144.50268	144.50268	144.53374	144.53374			0.00	0	0
<b>Total I2050 Future</b>												<b>716,388,962.66</b>	<b>5,053</b>	<b>5,542</b>
I2050	On	07/05/2015	Bond Future	134.99	Call			6,405.93000	6.40593	6,380,460		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			6,395.93000	6.39593	6,370,460		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			6,385.93000	6.38593	6,360,460		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/08/2015	Bond Future	136.99	Call			5,197.27000	5.19727	5,170,270		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			5,187.27000	5.18727	5,160,270		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			5,177.27000	5.17727	5,150,270		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			0.00000	0.00000	0,000		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			456.26000	0.45626	487,320		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			466.26000	0.46626	497,320		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			476.26000	0.47626	507,320		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>716,388,962.66</b>	<b>5,053</b>	<b>5,542</b>
R186	On	07/05/2015	Bond Future			8.04893	122.34798	8.07983	122.08986		8.83	27,038,903.58	221	40,048
R186	On	06/08/2015	Bond Future			8.11091	118.98665	8.14285	118.72544		8.97	23,797,330.00	200	2,110
R186	On	05/11/2015	Bond Future			8.16029	120.93849	8.19305	120.67589		8.71	0.00	0	0
R186	On	04/02/2016	Bond Future			8.19989	117.74756	8.23423	117.47762		8.78	0.00	0	5,512
<b>Total R186 Future</b>												<b>50,836,233.58</b>	<b>421</b>	<b>47,670</b>
R186	On	07/05/2015	Bond Future	8.10	Call			934.50000	0.93450	1,048,550	8.89	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			1,735.06000	1.73506	1,910,220	8.99	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Put			5,420.91000	5.42091	5,163,030	8.64	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.80	Call			139.70000	0.13970	159,350	8.76	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			2,505.74000	2.50574	2,267,270	8.76	0.00	0	300
R186	On	07/05/2015	Bond Future	8.00	Call			552.12000	0.55212	625,960	8.83	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			1,220.57000	1.22057	1,036,290	8.83	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.05	Put			976.62000	0.97662	811,820	8.86	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.10	Put			766.42000	0.76642	622,350	8.89	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			1,674.10000	1.67410	1,845,530	8.98	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			348.41000	0.34841	261,720	8.98	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			6.58000	0.00658	7,150	8.66	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			4,981.72000	4.98172	4,724,170	8.66	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.40	Put			5,863.68000	5.86368	5,605,640	8.62	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.45	Call			3.45000	0.00345	3,690	8.64	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			327.28000	0.32728	244,320	8.99	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			1,796.87000	1.79687	1,975,690	9.00	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			307.08000	0.30708	227,780	9.00	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Call			727.45000	0.72745	820,770	8.86	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Call			0.39000	0.00039	0,390	8.59	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Put			6,757.84000	6.75784	6,499,720	8.59	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	07/05/2015	Bond Future	7.40	Call			1.74000	0.00174	1,820	8.62	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Put			4,283.01000	4.28301	4,090,750	8.88	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,972.88000	2.97288	2,813,650	8.97	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			1,750.32000	1.75032	1,853,750	8.97	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,924.76000	2.92476	2,766,980	8.97	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			1,785.69000	1.78569	1,890,590	8.98	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,877.39000	2.87739	2,721,080	8.98	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			1,014.30000	1.01430	1,083,250	8.88	0.00	0	1,000
R186	On	06/08/2015	Bond Future	8.90	Call			6,430.12000	6.43012	6,647,910	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			464.19000	0.46419	420,770	9.39	0.00	0	5,350
R186	On	06/08/2015	Bond Future	7.99	Call			1,715.63000	1.71563	1,817,610	8.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			3,341.29000	3.34129	3,475,910	8.83	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,886.68000	2.88668	2,758,700	8.83	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			0.00000	0.00000	3,922,270	8.87	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Put			0.00000	0.00000	2,412,630	8.87	45,212,686.20	18,740	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			0.00000	0.00000	4,395,400	8.92	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			0.00000	0.00000	2,100,690	8.92	26,250,222.24	12,496	6,248
R186	On	05/11/2015	Bond Future	8.24	Call			3,299.04000	3.29904	3,432,590	8.83	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,924.08000	2.92408	2,795,030	8.83	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			7,191.51000	7.19151	7,395,540	9.17	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			969.64000	0.96964	911,070	9.17	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.26	Call			3,383.47000	3.38347	3,519,160	8.83	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,849.28000	2.84928	2,722,370	8.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,431.75000	1.43175	1,500,940	8.61	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,393.55000	7.39355	7,192,800	8.61	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,453.92000	1.45392	1,523,910	8.61	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,331.78000	7.33178	7,131,830	8.61	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,409.81000	1.40981	1,478,200	8.61	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,455.63000	7.45563	7,254,080	8.61	0.00	0	0
<b>Total R186 Option</b>												<b>71,462,908.44</b>	<b>31,236</b>	<b>50,242</b>
<b>Total For R186</b>												<b>122,299,142.02</b>	<b>31,657</b>	<b>97,912</b>
R197	On	07/05/2015	Bond Future			291.35601	291.35601	291.61607	291.61607			0.00	0	1,046
R197	On	06/08/2015	Bond Future			289.94139	289.94139	290.20762	290.20762			0.00	0	0
R197	On	05/11/2015	Bond Future			294.71912	294.71912	294.99731	294.99731			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,046</b>
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			2,393.93000	2.39393	2,653,990		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			2,373.93000	2.37393	2,633,990		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	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
R197	On	07/05/2015	Bond Future	294.00	Put			2,383.93000	2.38393	2,643,990		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			2,217.62000	2.21762	1,951,390		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	06/08/2015	Bond Future	288.00	Call			2,207.62000	2.20762	1,941,390		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			2,197.62000	2.19762	1,931,390		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	05/11/2015	Bond Future	295.00	Put			2.69000	0.00269	280,880		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			12.69000	0.01269	290,880		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			7.31000	0.00731	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	270,880		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,046</b>
R202	On	07/05/2015	Bond Future			241.65520	241.65520	241.69968	241.69968			12,301,216,300.80	50,904	3,147
R202	On	06/08/2015	Bond Future			242.28584	242.28584	242.33298	242.33298			12,333,318,399.36	50,904	52,944
R202	On	05/11/2015	Bond Future			246.27814	246.27814	246.33211	246.33211			0.00	0	0
<b>Total R202 Future</b>												<b>24,634,534,700.16</b>	<b>101,808</b>	<b>56,091</b>
R202	On	07/05/2015	Bond Future	238.51	Call			3,189.68000	3.18968	3,145,200		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			3,209.68000	3.20968	3,165,200		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			3,199.68000	3.19968	3,155,200		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			2,322.98000	2.32298	2,275,840		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			2,342.98000	2.34298	2,295,840		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			2,332.98000	2.33298	2,285,840		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			342.11000	0.34211	288,140		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			332.11000	0.33211	278,140		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			322.11000	0.32211	268,140		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>24,634,534,700.16</b>	<b>101,808</b>	<b>56,091</b>
R2023	On	07/05/2015	Bond Future			7.82903	101.06461	7.85997	100.88713		6.99	23,244,860.30	230	13,494

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/08/2015	Bond Future			7.89345	102.66338	7.92563	102.48399		6.81	23,612,577.40	230	230
R2023	On	05/11/2015	Bond Future			7.94764	100.42267	7.98083	100.24276			0.00	0	0
R2023	On	04/02/2016	Bond Future			7.99237	102.17346	8.02759	101.98804			0.00	0	0
<b>Total R2023 Future</b>												<b>46,857,437.70</b>	<b>460</b>	<b>13,724</b>
R2023	On	07/05/2015	Bond Future	8.16	Put			78.34000	0.07834	52,160	7.20	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			1,680.17000	1.68017	1,827,970	7.19	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			91.79000	0.09179	62,110	7.19	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			1,729.34000	1.72934	1,878,930	7.20	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			84.84000	0.08484	56,950	7.20	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			1,778.93000	1.77893	1,930,230	7.20	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			792.47000	0.79247	731,410	7.00	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			2,615.67000	2.61567	2,734,920	7.00	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			775.62000	0.77562	715,480	7.00	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,212.02000	6.21202	6,380,450	7.19	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			89.62000	0.08962	78,660	7.19	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			2,540.81000	2.54081	2,658,200	7.00	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			809.61000	0.80961	747,610	7.00	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			2,578.12000	2.57812	2,696,450	7.00	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			49.63000	0.04963	229,540		0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			103.72000	0.10372	283,630		0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			157.78000	0.15778	337,690		0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	92,870		0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			92.55000	0.09255	0,000		0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			197.91000	0.19791	12,490		0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	40,210		0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			145.21000	0.14521	0,000		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>46,857,437.70</b>	<b>460</b>	<b>14,635</b>
R203	On	07/05/2015	Bond Future			7.08333	103.76282	7.12003	103.68361		2.45	0.00	0	7,691
R203	On	06/08/2015	Bond Future			7.17611	105.40429	7.21718	105.32473		2.27	0.00	0	252
R203	On	05/11/2015	Bond Future			7.24220	102.96636	7.28777	102.88799		1.98	0.00	0	0
R203	On	04/02/2016	Bond Future			7.27710	104.76176	7.33198	104.67961			0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,943</b>
R203	On	07/05/2015	Bond Future	7.24	Call			353.57000	0.35357	405,430	2.45	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			95.17000	0.09517	67,820	2.45	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			368.80000	0.36880	421,950	2.45	0.00	0	0



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	07/05/2015	Bond Future	7.25	Put			88.90000	0.08890	62,840	2.45	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			384.41000	0.38441	438,810	2.45	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			83.02000	0.08302	58,210	2.45	0.00	0	0
R203	On	07/05/2015	Bond Future	7.84	Call			1,538.55000	1.53855	1,617,630	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.84	Put			0.20000	0.00020	0,070	2.55	0.00	0	5,000
R203	On	06/08/2015	Bond Future	6.76	Call			178.06000	0.17806	196,150	2.22	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			1,068.16000	1.06816	1,006,690	2.22	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,330.33000	1.33033	1,394,390	2.37	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			133.66000	0.13366	118,160	2.37	0.00	0	5,000
R203	On	06/08/2015	Bond Future	6.74	Call			168.58000	0.16858	185,910	2.22	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,097.85000	1.09785	1,035,620	2.22	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			173.27000	0.17327	190,980	2.22	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			1,082.95000	1.08295	1,021,100	2.22	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			35.08000	0.03508	39,460	1.87	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,280.68000	2.28068	2,206,690	1.87	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			36.09000	0.03609	40,580	1.87	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,264.00000	2.26400	2,190,120	1.87	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			34.09000	0.03409	38,360	1.87	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,297.38000	2.29738	2,223,280	1.87	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			122.74000	0.12274	40,590		0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			107.76000	0.10776	25,610		0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			137.73000	0.13773	55,580		0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>17,943</b>
R2030	On	07/05/2015	Bond Future			8.46419	98.34592	8.49007	98.13656			46,222,582.40	470	6,785
R2030	On	06/08/2015	Bond Future			8.53058	95.89345	8.55720	95.68165			45,069,921.50	470	2,135
R2030	On	05/11/2015	Bond Future			8.58206	97.46705	8.60921	97.25407			0.00	0	0
<b>Total R2030 Future</b>												<b>91,292,503.90</b>	<b>940</b>	<b>8,920</b>
R2030	On	07/05/2015	Bond Future	8.74	Call			1,989.11000	1.98911	2,198,470		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			2,067.48000	2.06748	2,276,840		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			2,145.75000	2.14575	2,355,110		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			6,639.36000	6.63936	6,427,560		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	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
R2030	On	06/08/2015	Bond Future	7.74	Put			6,814.10000	6.81410	6,602,300		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			6,726.68000	6.72668	6,514,880		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			940.14000	0.94014	727,160		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			860.78000	0.86078	647,800		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			781.51000	0.78151	568,530		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>91,292,503.90</b>	<b>940</b>	<b>8,920</b>
R2032	On	07/05/2015	Bond Future			8.56359	98.15838	8.58439	97.97839			0.00	0	126
R2032	On	06/08/2015	Bond Future			8.62636	99.71117	8.64770	99.52921			498,555.85	5	1,455
R2032	On	05/11/2015	Bond Future			8.67941	97.19091	8.70111	97.00834			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.72495	98.88588	8.74758	98.69786			0.00	0	0
<b>Total R2032 Future</b>												<b>498,555.85</b>	<b>5</b>	<b>1,581</b>
R2032	On	07/05/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			733.28000	0.73328	553,290		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			645.97000	0.64597	465,980		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			820.71000	0.82071	640,720		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			1,356.56000	1.35656	1,174,600		0.00	0	0
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			1,269.72000	1.26972	1,087,760		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			1,182.99000	1.18299	1,001,030		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			6,254.70000	6.25470	6,072,130		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			6,162.72000	6.16272	5,980,150		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Put			6,070.86000	6.07086	5,888,290		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			395.95000	0.39595	207,930		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			312.53000	0.31253	124,510		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			479.47000	0.47947	291,450		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2032 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>498,555.85</b>	<b>5</b>	<b>1,581</b>
R2037 On 07/05/2015 Bond Future			8.66362	100.75999	8.67940	100.60877			145,900,465.52	1,448	30,553
R2037 On 06/08/2015 Bond Future			8.72605	98.09524	8.74221	97.94248			142,041,907.52	1,448	3,402
R2037 On 05/11/2015 Bond Future			8.77510	99.70503	8.79145	99.55218			0.00	0	0
R2037 On 04/02/2016 Bond Future			8.81841	97.18601	8.83548	97.02813			0.00	0	0
<b>Total R2037 Future</b>									<b>287,942,373.04</b>	<b>2,896</b>	<b>33,955</b>
R2037 On 07/05/2015 Bond Future	8.99	Call			2,903.76000	2.90376	3,054,980		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			2,994.99000	2.99499	3,146,210		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			3,086.09000	3.08609	3,237,310		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	131,890		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			20.87000	0.02087	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			73.50000	0.07350	226,260		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Call			167.73000	0.16773	320,490		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 05/11/2015 Bond Future	8.01	Put			7,745.24000	7.74524	7,592,390		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			7,955.83000	7.95583	7,802,980		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			7,850.45000	7.85045	7,697,600		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			794.67000	0.79467	636,790		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			701.18000	0.70118	543,300		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			888.29000	0.88829	730,410		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>287,942,373.04</b>	<b>2,896</b>	<b>33,955</b>
R204 On 07/05/2015 Bond Future			7.32764	105.20776	7.36411	105.09245		3.45	0.00	0	12,510
R204 On 06/08/2015 Bond Future			7.41386	102.83637	7.45317	102.72018		3.44	0.00	0	321
R204 On 05/11/2015 Bond Future			7.47566	104.52324	7.51762	104.40763		3.27	0.00	0	0
R204 On 04/02/2016 Bond Future			7.51482	102.30767	7.56184	102.18762			0.00	0	0
<b>Total R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>12,831</b>
R204 On 07/05/2015 Bond Future	7.49	Call			524.20000	0.52420	601,720	3.45	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Put			127.39000	0.12739	89,600	3.45	0.00	0	0

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	07/05/2015	Bond Future	7.50	Call			546.94000	0.54694	626,330	3.45	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			118.69000	0.11869	82,770	3.45	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			570.11000	0.57011	651,340	3.45	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			110.44000	0.11044	76,360	3.45	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,849.58000	2.84958	2,955,880	3.63	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			71.17000	0.07117	61,280	3.63	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,257.79000	1.25779	1,334,090	3.49	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			414.92000	0.41492	375,030	3.49	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,277.75000	1.27775	1,354,700	3.49	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			405.65000	0.40565	366,410	3.49	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,297.87000	1.29787	1,375,450	3.49	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			396.55000	0.39655	357,940	3.49	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			77.29000	0.07729	85,280	3.11	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,614.43000	3.61443	3,506,810	3.11	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			73.34000	0.07334	80,970	3.11	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,667.96000	3.66796	3,559,980	3.11	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			75.29000	0.07529	83,100	3.11	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,641.17000	3.64117	3,533,370	3.11	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			132.37000	0.13237	12,320		0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			183.49000	0.18349	63,440		0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000		0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			157.93000	0.15793	37,880		0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>699</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>13,530</b>
R2044	On	07/05/2015	Bond Future			8.72321	102.69892	8.73895	102.53381			0.00	0	9,526
R2044	On	06/08/2015	Bond Future			8.78270	99.93954	8.79881	99.77269			0.00	0	650
R2044	On	05/11/2015	Bond Future			8.82955	101.57961	8.84585	101.41248			0.00	0	0
R2044	On	04/02/2016	Bond Future			8.87101	98.96811	8.88800	98.79556			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,176</b>
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			2,672.43000	2.67243	2,837,540		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			2,772.39000	2.77239	2,937,500		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			2,572.31000	2.57231	2,737,420		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			506.96000	0.50696	340,110		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	06/08/2015	Bond Future	8.76	Put			402.74000	0.40274	235,890		0.00	0	0

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	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			611.36000	0.61136	444,510		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	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			6,432.65000	6.43265	6,265,520		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			6,318.98000	6.31898	6,151,850		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			6,546.54000	6.54654	6,379,410		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			1,224.20000	1.22420	1,396,750		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			1,025.28000	1.02528	1,197,830		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			1,124.83000	1.12483	1,297,380		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>10,176</b>
R2048	On	07/05/2015	Bond Future			8.69239	102.33559	8.70806	102.16567			1,448,048,598.50	14,150	22,627
R2048	On	06/08/2015	Bond Future			8.74627	103.95453	8.76230	103.78273			1,470,956,599.50	14,150	16,145
R2048	On	05/11/2015	Bond Future			8.79360	101.22870	8.80983	101.05651			0.00	0	0
R2048	On	04/02/2016	Bond Future			8.83607	102.99369	8.85296	102.81619			0.00	0	0
<b>Total R2048 Future</b>												<b>2,919,005,198.00</b>	<b>28,300</b>	<b>38,772</b>
R2048	On	07/05/2015	Bond Future	9.26	Call			5,678.38000	5.67838	5,848,300		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			5,482.58000	5.48258	5,652,500		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			5,580.57000	5.58057	5,750,490		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	40,020		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			131.78000	0.13178	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	147,180		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			24.62000	0.02462	0,000		0.00	0	0
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			239.14000	0.23914	67,340		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			9,394.08000	9.39408	9,221,890		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			9,270.37000	9.27037	9,098,180		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			9,146.91000	9.14691	8,974,720		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/02/2016	Bond Future	8.99	Call			1,419.82000	1.41982	1,597,320		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			1,522.03000	1.52203	1,699,530		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			1,624.05000	1.62405	1,801,550		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>2,919,005,198.00</b>	<b>28,300</b>	<b>38,772</b>
R207	On	07/05/2015	Bond Future			7.51692	101.29157	7.54315	101.19038		4.52	0.00	0	40,822
R207	On	06/08/2015	Bond Future			7.59919	99.25153	7.62697	99.14963		4.52	0.00	0	121
R207	On	05/11/2015	Bond Future			7.65604	100.87984	7.68503	100.77870		4.32	0.00	0	0
R207	On	04/02/2016	Bond Future			7.69753	98.99622	7.72937	98.89096		4.21	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,943</b>
R207	On	07/05/2015	Bond Future	7.73	Call			828.07000	0.82807	900,620	4.59	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			110.88000	0.11088	82,240	4.59	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,643.40000	2.64340	2,744,240	4.77	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			0.63000	0.00063	0,280	4.77	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,680.61000	2.68061	2,781,500	4.77	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			0.55000	0.00055	0,250	4.77	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,717.82000	2.71782	2,818,740	4.77	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			0.48000	0.00048	0,210	4.77	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			683.69000	0.68369	721,200	4.51	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,298.07000	1.29807	1,233,680	4.51	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			1,189.81000	1.18981	1,244,440	4.58	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			776.54000	0.77654	729,270	4.58	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			1,210.86000	1.21086	1,266,100	4.58	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			761.12000	0.76112	714,460	4.58	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			1,232.31000	1.23231	1,288,150	4.58	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			746.13000	0.74613	700,070	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			1,426.91000	1.42691	1,478,720	4.39	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,165.93000	1.16593	1,116,600	4.39	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			0.00000	0.00000	1,019,470	4.32	19,369.93	19	19
R207	On	05/11/2015	Bond Future	7.50	Put			0.00000	0.00000	1,566,070	4.32	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			1,389.19000	1.38919	1,440,130	4.39	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,197.75000	1.19775	1,147,550	4.39	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			1,408.13000	1.40813	1,459,500	4.39	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,181.91000	1.18191	1,132,140	4.39	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			876.73000	0.87673	914,230	4.31	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,770.87000	1.77087	1,707,230	4.31	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			827.31000	0.82731	861,850	4.16	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future	7.27	Put			2,359.32000	2.35932	2,288,600	4.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			1,114.44000	1.11444	1,156,950	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,909.15000	1.90915	1,846,400	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			1,128.79000	1.12879	1,171,670	4.21	22,261.73	19	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,890.14000	1.89014	1,827,760	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			1,143.25000	1.14325	1,186,500	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,871.26000	1.87126	1,809,250	4.21	0.00	0	0
<b>Total R207 Option</b>												<b>41,631.66</b>	<b>38</b>	<b>270</b>
<b>Total For R207</b>												<b>41,631.66</b>	<b>38</b>	<b>41,213</b>
R208	On	07/05/2015	Bond Future			7.62481	96.67649	7.65081	96.55812		5.68	0.00	0	56,539
R208	On	06/08/2015	Bond Future			7.69450	98.20585	7.72174	98.08645		5.52	0.00	0	0
R208	On	05/11/2015	Bond Future			7.74796	96.41639	7.77616	96.29736		5.47	0.00	0	0
R208	On	04/02/2016	Bond Future			7.78695	98.09752	7.81735	97.97416			0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>56,539</b>
R208	On	07/05/2015	Bond Future	8.01	Put			35.21000	0.03521	23,150	5.89	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			1,569.98000	1.56998	1,674,450	5.89	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			41.96000	0.04196	28,060	5.89	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			1,611.08000	1.61108	1,716,490	5.89	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			38.46000	0.03846	25,500	5.89	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			1,652.40000	1.65240	1,758,710	5.89	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,899.94000	1.89994	1,975,930	5.60	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			647.34000	0.64734	603,930	5.60	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,860.47000	4.86047	4,972,280	5.84	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			69.86000	0.06986	62,270	5.84	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			1,842.32000	1.84232	1,916,990	5.60	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			675.98000	0.67598	631,250	5.60	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			1,871.03000	1.87103	1,946,360	5.60	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			661.54000	0.66154	617,470	5.60	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			533.50000	0.53350	504,240	5.70	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			1,465.34000	1.46534	1,520,730	5.47	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,617.99000	1.61799	1,554,350	5.47	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,486.11000	1.48611	1,542,020	5.47	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,596.52000	1.59652	1,533,400	5.47	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,507.34000	1.50734	1,563,760	5.47	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,575.53000	1.57553	1,512,920	5.47	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			3,446.75000	3.44675	3,536,520	5.70	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			273.55000	0.27355	150,190		0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			232.88000	0.23288	109,520		0.00	0	0

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	04/02/2016	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			314.25000	0.31425	190,890		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>58,937</b>
R209	On	07/05/2015	Bond Future			8.60760	78.02762	8.62329	77.90336		14.03	247,347,555.40	3,170	23,142
R209	On	06/08/2015	Bond Future			8.66301	79.26193	8.67904	79.13642		13.77	187,850,774.10	2,370	2,770
R209	On	05/11/2015	Bond Future			8.70970	77.41369	8.72592	77.28795		14.06	0.00	0	0
R209	On	04/02/2016	Bond Future			8.74967	78.76373	8.76656	78.63396			0.00	0	0
<b>Total R209 Future</b>												<b>435,198,329.50</b>	<b>5,540</b>	<b>25,912</b>
R209	On	07/05/2015	Bond Future	9.00	Call			2,986.10000	2.98610	3,088,310	14.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			91.81000	0.09181	69,760	14.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,054.14000	3.05414	3,157,550	14.50	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			85.29000	0.08529	64,440	14.50	0.00	0	0
R209	On	07/05/2015	Bond Future	7.30	Call			0.00000	0.00000	0,000	13.50	0.00	0	0
R209	On	07/05/2015	Bond Future	7.30	Put			11,638.00000	11.63800	11,513,740	13.50	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Call			117.48000	0.11748	116,800	13.92	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Put			2,740.31000	2.74031	2,615,370	13.92	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			2,918.39000	2.91839	3,019,360	14.48	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			98.77000	0.09877	75,480	14.48	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,326.41000	1.32641	1,275,590	13.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,301.17000	1.30117	1,250,990	13.94	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			3,799.70000	3.79970	3,875,650	13.95	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,276.32000	1.27632	1,226,760	13.95	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,878.21000	8.87821	8,992,780	14.44	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			167.14000	0.16714	156,200	14.44	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			3,700.92000	3.70092	3,775,610	13.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			3,750.17000	3.75017	3,825,500	13.94	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,092.95000	1.09295	1,118,190	13.69	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			6,952.73000	6.95273	6,852,230	13.69	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,053.94000	1.05394	1,078,440	13.68	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,086.92000	7.08692	6,985,680	13.68	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,073.32000	1.07332	1,098,190	13.68	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,019.63000	7.01963	6,918,760	13.68	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			127.23000	0.12723	0,000		0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	79,410		0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			50.36000	0.05036	0,000		0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			204.21000	0.20421	74,440		0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	2,540		0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,614</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R209</b>										<b>435,198,329.50</b>	<b>5,540</b>	<b>29,526</b>
R210 On 07/05/2015 Bond Future			177.99628	177.99628	178.02932	178.02932				0.00	0	833
R210 On 06/08/2015 Bond Future			180.82693	180.82693	180.86188	180.86188				0.00	0	18
R210 On 05/11/2015 Bond Future			181.70312	181.70312	181.74309	181.74309				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>851</b>
R210 On 07/05/2015 Bond Future	176.99	Call			1,039.32000	1.03932	1,006,280			0.00	0	0
R210 On 07/05/2015 Bond Future	176.99	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 07/05/2015 Bond Future	177.00	Call			1,029.32000	1.02932	996,280			0.00	0	0
R210 On 07/05/2015 Bond Future	177.00	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 07/05/2015 Bond Future	177.01	Call			1,019.32000	1.01932	986,280			0.00	0	0
R210 On 07/05/2015 Bond Future	177.01	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 06/08/2015 Bond Future	178.99	Call			1,871.88000	1.87188	1,836,930			0.00	0	0
R210 On 06/08/2015 Bond Future	178.99	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 06/08/2015 Bond Future	179.00	Call			1,861.88000	1.86188	1,826,930			0.00	0	0
R210 On 06/08/2015 Bond Future	179.00	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 06/08/2015 Bond Future	179.01	Call			1,851.88000	1.85188	1,816,930			0.00	0	0
R210 On 06/08/2015 Bond Future	179.01	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	182.01	Put			266.91000	0.26691	306,880			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			246.91000	0.24691	286,880			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			256.91000	0.25691	296,880			0.00	0	0
R210 On 05/11/2015 Bond Future	182.01	Call			0.00000	0.00000	0,000			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>851</b>
R211 On 07/05/2015 Bond Future			132.14751	132.14751	132.17489	132.17489				0.00	0	1,120
R211 On 06/08/2015 Bond Future			132.63183	132.63183	132.66063	132.66063				0.00	0	0
R211 On 05/11/2015 Bond Future			134.81753	134.81753	134.85021	134.85021				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,120</b>
R211 On 07/05/2015 Bond Future	135.01	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 07/05/2015 Bond Future	135.01	Put			2,835.11000	2.83511	2,862,490			0.00	0	0
R211 On 07/05/2015 Bond Future	134.99	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 07/05/2015 Bond Future	134.99	Put			2,815.11000	2.81511	2,842,490			0.00	0	0
R211 On 07/05/2015 Bond Future	135.00	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 07/05/2015 Bond Future	135.00	Put			2,825.11000	2.82511	2,852,490			0.00	0	0
R211 On 06/08/2015 Bond Future	135.00	Put			2,339.37000	2.33937	2,368,170			0.00	0	0
R211 On 06/08/2015 Bond Future	135.01	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 06/08/2015 Bond Future	135.01	Put			2,349.37000	2.34937	2,378,170			0.00	0	0
R211 On 06/08/2015 Bond Future	134.99	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 06/08/2015 Bond Future	134.99	Put			2,329.37000	2.32937	2,358,170			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			149.79000	0.14979	182,470		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			159.79000	0.15979	192,470		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			139.79000	0.13979	172,470		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
R212	On	07/05/2015	Bond Future			138.97785	138.97785	139.00398	139.00398			0.00	0	1,145
R212	On	06/08/2015	Bond Future			139.41291	139.41291	139.44050	139.44050			0.00	0	7
R212	On	05/11/2015	Bond Future			141.71037	141.71037	141.74197	141.74197			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,152</b>
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			2,006.02000	2.00602	2,032,150		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			1,986.02000	1.98602	2,012,150		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			1,996.02000	1.99602	2,022,150		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			1,569.50000	1.56950	1,597,090		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			1,549.50000	1.54950	1,577,090		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			1,559.50000	1.55950	1,587,090		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	05/11/2015	Bond Future	146.00	Put			4,258.03000	4.25803	4,289,630		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,268.03000	4.26803	4,299,630		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			4,248.03000	4.24803	4,279,630		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	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>1,152</b>
R213	On	07/05/2015	Bond Future			8.50823	88.39587	8.52900	88.23408		12.00	123,577,426.26	1,398	16,100
R213	On	06/08/2015	Bond Future			8.56812	89.79424	8.58942	89.63066		11.75	125,532,347.52	1,398	6,011
R213	On	05/11/2015	Bond Future			8.62064	87.72224	8.64229	87.55813		11.97	0.00	0	0
R213	On	04/02/2016	Bond Future			8.66742	89.25170	8.69002	89.08256			0.00	0	0
<b>Total R213 Future</b>												<b>249,109,773.78</b>	<b>2,796</b>	<b>22,111</b>
R213	On	07/05/2015	Bond Future	8.74	Call			1,881.45000	1.88145	1,989,380	12.19	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			261.72000	0.26172	207,860	12.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.75	Call			1,941.12000	1.94112	2,051,340	12.20	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			245.69000	0.24569	194,120	12.20	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			2,001.48000	2.00148	2,113,950	12.21	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			230.45000	0.23045	181,130	12.21	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			1,899.01000	1.89901	1,964,230	11.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,666.27000	2.66627	2,567,910	11.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			1,933.64000	1.93364	1,999,750	11.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,623.29000	2.62329	2,525,820	11.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			1,969.04000	1.96904	2,036,020	11.76	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,581.18000	2.58118	2,484,580	11.76	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			735.37000	0.73537	761,340	11.63	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,964.27000	7.96427	7,826,130	11.63	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			750.33000	0.75033	776,730	11.63	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,894.56000	7.89456	7,756,850	11.63	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			765.50000	0.76550	792,350	11.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,825.17000	7.82517	7,687,910	11.64	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			372.40000	0.37240	541,540		0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			446.64000	0.44664	615,780		0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			520.79000	0.52079	689,930		0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>249,109,773.78</b>	<b>2,796</b>	<b>22,111</b>
R214	On	07/05/2015	Bond Future			8.64224	79.27862	8.65790	79.14703		14.80	173,858,013.66	2,193	12,953
R214	On	06/08/2015	Bond Future			8.69493	80.53277	8.71093	80.39977		14.54	176,608,364.61	2,193	8,738
R214	On	05/11/2015	Bond Future			8.74110	78.56209	8.75728	78.42886		14.88	0.00	0	0
R214	On	04/02/2016	Bond Future			8.78233	79.93182	8.79917	79.79437		14.53	0.00	0	4,320
<b>Total R214 Future</b>												<b>350,466,378.27</b>	<b>4,386</b>	<b>26,011</b>
R214	On	07/05/2015	Bond Future	9.14	Put			42.81000	0.04281	30,530	15.17	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			3,996.94000	3.99694	4,117,020	15.18	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			39.47000	0.03947	27,960	15.18	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,070.81000	4.07081	4,191,630	15.19	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			36.36000	0.03636	25,590	15.19	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			3,923.17000	3.92317	4,042,480	15.17	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			2,618.33000	2.61833	2,677,590	14.54	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,377.64000	2.37764	2,303,900	14.54	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			2,660.64000	2.66064	2,720,610	14.54	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,337.44000	2.33744	2,264,410	14.54	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			2,703.66000	2.70366	2,764,340	14.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2015	Bond Future	8.76	Put			2,298.08000	2.29808	2,225,760	14.55	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,099.73000	1.09973	1,125,020	14.47	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,756.77000	7.75677	7,648,830	14.47	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,120.24000	1.12024	1,145,930	14.48	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,683.47000	7.68347	7,575,930	14.48	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,079.65000	1.07965	1,104,560	14.47	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,830.67000	7.83067	7,722,350	14.47	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,544.92000	1.54492	1,576,400	14.13	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,624.64000	8.62464	8,518,670	14.13	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,567.95000	1.56795	1,599,810	14.14	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,553.92000	8.55392	8,448,330	14.14	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,590.97000	1.59097	1,623,210	14.15	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,483.36000	8.48336	8,378,150	14.15	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>350,466,378.27</b>	<b>4,386</b>	<b>26,011</b>
<b>Total for Bond</b>												<b>31,551,775,145.93</b>	<b>196,760</b>	<b>503,741</b>
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR03/R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R214 Future</b>										<b>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 07/05/2015 GOVI			486.95500	486.95500	486.21400	486.21400				0.00	0	496
GOVI On 06/08/2015 GOVI			494.57600	494.57600	493.82800	493.82800				0.00	0	29
GOVI On 05/11/2015 GOVI			502.77200	502.77200	502.02300	502.02300				0.00	0	0
GOVI On 04/02/2016 GOVI			511.53100	511.53100	510.75800	510.75800				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>525</b>
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			362,140.00000	36.21400	369,550,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			362,040.00000	36.20400	369,450,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			362,240.00000	36.22400	369,650,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			61,720.00000	6.17200	54,240,000			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			61,820.00000	6.18200	54,340,000			0.00	0	0
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			61,620.00000	6.16200	54,140,000			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 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			279,770.00000	27.97700	272,280,000			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			279,870.00000	27.98700	272,380,000			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			279,670.00000	27.96700	272,180,000			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			12,420.00000	1.24200	4,690,000			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			12,520.00000	1.25200	4,790,000			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			12,320.00000	1.23200	4,590,000			0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>525</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>525</b>
AL12 On 07/05/2015 Index Future			544.60300	544.60300	543.66700	543.66700				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AL12 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AL37 On 07/05/2015 Index Future			453.87500	453.87500	453.37200	453.37200				0.00	0	3
AL37 On 06/08/2015 Index Future			460.97900	460.97900	460.47200	460.47200				0.00	0	122
AL37 On 05/11/2015 Index Future			468.61800	468.61800	468.11400	468.11400				0.00	0	0
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	<b>125</b>
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	<b>125</b>
AL7T On 07/05/2015 Index Future			537.19100	537.19100	536.11100	536.11100				0.00	0	0
AL7T On 06/08/2015 Index Future			545.59800	545.59800	544.50600	544.50600				0.00	0	3
AL7T On 05/11/2015 Index Future			554.63900	554.63900	553.54200	553.54200				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 07/05/2015 Index Future			490.52000	490.52000	489.77500	489.77500				0.00	0	444
ALBI On 06/08/2015 Index Future			498.19800	498.19800	497.44400	497.44400			149,459,400.00		30	170
ALBI On 05/11/2015 Index Future			506.45300	506.45300	505.69900	505.69900				0.00	0	0
ALBI On 04/02/2016 Index Future			515.27600	515.27600	514.49800	514.49800				0.00	0	0
<b>Total ALBI Future</b>									<b>149,459,400.00</b>		<b>30</b>	<b>614</b>
<b>Total For ALBI</b>									<b>149,459,400.00</b>		<b>30</b>	<b>614</b>
IGOV On 07/05/2015 Index Future			229.66300	229.66300	229.78500	229.78500				68,898,900.00	30	932
IGOV On 06/08/2015 Index Future			233.27700	233.27700	233.40200	233.40200				69,983,100.00	30	717
IGOV On 05/11/2015 Index Future			237.16100	237.16100	237.29500	237.29500				0.00	0	0
IGOV On 04/02/2016 Index Future			241.31100	241.31100	241.44200	241.44200				0.00	0	0
<b>Total IGOV Future</b>									<b>138,882,000.00</b>		<b>60</b>	<b>1,649</b>
<b>Total For IGOV</b>									<b>138,882,000.00</b>		<b>60</b>	<b>1,649</b>
ILBI On 07/05/2015 Index Future			621.60700	621.60700	621.94000	621.94000				0.00	0	0
ILBI On 06/08/2015 Index Future			631.64600	631.64600	631.98600	631.98600				0.00	0	159
ILBI On 05/11/2015 Index Future			642.12400	642.12400	642.47100	642.47100				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>288,341,400.00</b>	<b>90</b>	<b>2,550</b>
JIBAR f On 20/05/2015 Jibar Future			6.14000	93.86000	6.14000	93.86000				0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.23000	93.77000	6.27000	93.73000				0.00	0	5,000
JIBAR f On 15/07/2015 Jibar Future			6.26000	93.74000	6.30000	93.70000				0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.40000	93.60000	6.44000	93.56000				0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.45000	93.55000	6.49000	93.51000				0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.57000	93.43000	6.61000	93.39000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.75000	93.25000	6.79000	93.21000				0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.98000	93.02000	7.02000	92.98000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 15/06/2016 Jibar Future			7.23000	92.77000	7.26000	92.74000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.40000	92.60000	7.44000	92.56000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.53000	92.47000	7.57000	92.43000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.65000	92.35000	7.69000	92.31000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total for Derivatives :</b>									<b>31,840,116,545.93</b>	<b>196,850</b>	<b>511,816</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.54989			0.00	0	0
<b>Total AA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA03 On 11/05/2015 Spot Bond			6.62500	104.67601	6.62500	104.65704			0.00	0	0
<b>Total AA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.73150			0.00	0	0
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			8.82000	102.42213	8.82000	102.39812			0.00	0	200,000,000
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.29106			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			9.11000	102.09918	9.11000	102.07434			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	107.58800	10.00000	107.56000			0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.37391			0.00	0	0
<b>Total AB010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.45993			0.00	1,586,500,000	1,586,500,000
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>1,586,500,000</b>	<b>1,586,500,000</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>1,586,500,000</b>	<b>1,586,500,000</b>
AB013 On 21/11/2018 Spot Bond			9.40500	100.36462	9.40500	100.33915		2,257,200,000,000.00		240,000,000	430,000,000

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 AB013 SPOT</b>									<b>2,257,200,000,000.00</b>	<b>240,000,000</b>	<b>430,000,000</b>
<b>Total For AB013</b>									<b>2,257,200,000,000.00</b>	<b>240,000,000</b>	<b>430,000,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	11.21180	100.00000	11.18371			0.00	0	0
<b>Total AB014U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 13/11/2024 Spot Bond			10.84000	104.80690	10.84000	104.77634			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	8.68976	100.00000	8.67198			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				100.00000	0.00000	100.35275			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			8.70500	102.76237	8.70500	102.73817			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	108.69400	10.00000	108.66600			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			2.10000	128.81021	2.10000	277.99948			42,000,000,000.00	20,000,000	66,000,000
<b>Total ABCPI3 SPOT</b>									<b>42,000,000,000.00</b>	<b>20,000,000</b>	<b>66,000,000</b>
<b>Total For ABCPI3</b>									<b>42,000,000,000.00</b>	<b>20,000,000</b>	<b>66,000,000</b>
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.25781			0.00	1,400,000,000	700,000,000
<b>Total ABFN06 SPOT</b>									<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For ABFN06</b>									<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.12751			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				100.00000	0.00000	100.93301			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.95620			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	98.46217			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	99.98198				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>
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	99.89439				0.00	0	1,000,000,000
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABN05 On 18/04/2021 Spot Bond			1.84000	173.68363	1.84000	173.68540				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN07 On 13/06/2015 Spot Bond			2.76000	164.30653	2.76000	164.30404				0.00	0	0
<b>Total ABN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	174.94171	2.17000	174.94186				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	184.51580	1.82000	184.51777				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			8.10125	80.71279	8.10125	80.69557				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			8.10125	80.71279	8.10125	80.69557				0.00	0	170,000,000
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	98.83000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.80845				0.00	0	0
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	97.49000				0.00	0	0
<b>Total ABN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	96.57000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	96.01000				0.00	0	0
<b>Total ABN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	94.62000				0.00	0	0
<b>Total ABN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	93.98000				0.00	0	0
<b>Total ABN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.43304				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.32398				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	93.60000				0.00	0	0
<b>Total ABN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	92.89000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.61000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	92.32000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.65139				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			6.91500	104.03019	6.91500	104.01099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.28177				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	90.98000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	90.44000				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			2.45000	96.60692	2.45000	110.58235				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			2.25000	104.11676	2.25000	163.73174				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			2.15000	121.21061	2.15000	221.51078				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
<b>Total ABN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	88.63000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.46000	91.95111	9.46000	91.92801				0.00	0	100,000,000
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	101.16000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	69.34000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	104.56127				0.00	0	0
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	96.72000				0.00	0	0
<b>Total ABN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	106.35000				0.00	0	0
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	109.73683	9.63000	109.70847				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	100.30000				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			9.47500	110.86135	9.47500	110.83316				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.81500	91.17746	8.81500	91.15598				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	101.60000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	110.12000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.57000	110.17016	9.57000	110.14187				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	90.66000				0.00	0	0
<b>Total ABN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.07598				0.00	0	0
<b>Total ABN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.97777				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			8.25500	105.25471	8.25500	105.23159			825,500,000.00	100,000	1,410,000,000	
<b>Total ABS10 SPOT</b>									<b>825,500,000.00</b>	<b>100,000</b>	<b>1,410,000,000</b>	
<b>Total For ABS10</b>									<b>825,500,000.00</b>	<b>100,000</b>	<b>1,410,000,000</b>	
ABS11 On 09/04/2021 Spot Bond			8.82000	103.30587	8.82000	103.28151			0.00	0	500,000,000	
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
ABS5 On 01/05/2015 Spot Bond			6.78500	99.98141	6.78500	99.96284			135,700,000,000.00	20,000,000	40,000,000	
<b>Total ABS5 SPOT</b>									<b>135,700,000,000.00</b>	<b>20,000,000</b>	<b>40,000,000</b>	
<b>Total For ABS5</b>									<b>135,700,000,000.00</b>	<b>20,000,000</b>	<b>40,000,000</b>	
ABS6 On 01/06/2020 Spot Bond			8.92000	100.47203	8.92000	100.44795			892,000,000.00	100,000	3,610,000,000	
<b>Total ABS6 SPOT</b>									<b>892,000,000.00</b>	<b>100,000</b>	<b>3,610,000,000</b>	
<b>Total For ABS6</b>									<b>892,000,000.00</b>	<b>100,000</b>	<b>3,610,000,000</b>	
ABS7 On 11/09/2026 Spot Bond			9.67000	95.25451	9.67000	95.23007			193,400,000,000.00	20,000,000	1,670,000,000	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABS7 SPOT</b>									<b>193,400,000,000.00</b>	<b>20,000,000</b>	<b>1,670,000,000</b>
<b>Total For ABS7</b>									<b>193,400,000,000.00</b>	<b>20,000,000</b>	<b>1,670,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.41500	102.74193	7.41500	102.72161			3,855,800,000,000.00	520,000,000	330,000,000
<b>Total ABS9 SPOT</b>									<b>3,855,800,000,000.00</b>	<b>520,000,000</b>	<b>330,000,000</b>
<b>Total For ABS9</b>									<b>3,855,800,000,000.00</b>	<b>520,000,000</b>	<b>330,000,000</b>
ABSI2 On 07/12/2023 Spot Bond			1.91000	222.35172	1.91000	281.72185			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			1.24000	127.82071	1.24000	130.67499			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			1.90000	131.85602	1.90000	134.50566			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	0.00660	100.00000	0.00658			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	87.95129	100.00000	87.74531			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			11.07500	102.45974	11.07500	102.42991			0.00	0	0
<b>Total ACL028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	101.88855			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	9.48807	100.00000	9.46509			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				100.00000	0.00000	101.93485			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				100.00000	0.00000	102.59160			0.00	0	0
<b>Total ACL036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03L On 20/03/2016 Spot Bond			100.00000	56.55332	100.00000	56.41632			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	101.84224				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	69.55060	11.00000	69.53072				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL041 On 20/06/2016 Spot Bond			100.00000	36.19413	100.00000	36.10644				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.95609				0.00	0	0
<b>Total ACL076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.04577				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.91608				0.00	0	0
<b>Total ACL078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.94312				0.00	0	0
<b>Total ACL080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.95501				0.00	0	0
<b>Total ACL081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.08332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.08332				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>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.09499				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>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.09499				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.07165				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 20/12/2015 Spot Bond				100.00000	0.00000	95.59633				0.00	0	0
<b>Total ACL088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	100.75148				0.00	0	0
<b>Total ACL092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	100.92693				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	100.95372				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	100.96447				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.94287				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	100.89447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			9.32000	103.64439	9.32000	103.61845				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	100.02112				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	100.63754				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				100.00000	0.00000	89.74982				0.00	0	0
<b>Total ACL126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	186.28319				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				100.00000	0.00000	186.30249				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				100.00000	0.00000	100.91600				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				100.00000	0.00000	101.86021				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.28991				0.00	0	0
<b>Total ACL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.85941				0.00	0	0
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.06395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.47079				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	108.69400	10.00000	108.66600				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.18138				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.95655				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.91926				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.84106				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				100.00000	0.00000	100.90000				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.86210				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	101.11776	10.23000	101.09036				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.84249				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				100.00000	0.00000	117.50364				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			9.48000	104.57908	9.48000	104.55247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.89668				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16€ On 20/06/2017 Spot Bond			1.75000	116.99026	1.75000	117.12308				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 20/06/2015 Spot Bond				100.00000	0.00000	100.83164				0.00	0	0
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.87147				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				100.00000	0.00000	100.89821				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				100.00000	0.00000	100.84471				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>
ACL18€ On 20/06/2015 Spot Bond				100.00000	0.00000	100.97445				0.00	0	0
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.63514				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>
ACL18€ On 20/06/2017 Spot Bond				100.00000	0.00000	102.31705				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				100.00000	0.00000	100.83506				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				100.00000	0.00000	101.79038				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				100.00000	0.00000	100.89287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.87767				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.92349				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.93754				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.03811				0.00	0	0
<b>Total ACL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.24807				0.00	0	0
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.94086				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.94086				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98367				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.87682				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99403				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.63190				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	97.73890				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.95926				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.94097				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	137.34634				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	138.32991				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.82328				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.81578				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.33237				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.83614				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	97.90305				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.87147				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.82435				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.82328				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>
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.90628				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.18374				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	99.97833				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	99.97929				0.00	0	0
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.45997				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>
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	103.07383				0.00	0	0
<b>Total ADCP10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01U On 18/11/2016 Spot Bond			100.00000	25.05764	100.00000	24.99489				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	14.21006	100.00000	14.17563				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.31977				0.00	0	0
<b>Total AHF1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.18593				0.00	0	0
<b>Total AHF2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.20412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AHF2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.22832			0.00	0	0
<b>Total AHF2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.17879			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			8.04000	98.86931	8.04000	98.84802			0.00	0	400,000,000
<b>Total AHF3A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For AHF3A2</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.22889			0.00	0	0
<b>Total AHF3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.26540			0.00	0	0
<b>Total AHF3C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			9.00000	99.70604	9.00000	99.68219		900,000,000.00		100,000	2,990,000,000
<b>Total AIR01 SPOT</b>								<b>900,000,000.00</b>		<b>100,000</b>	<b>2,990,000,000</b>
<b>Total For AIR01</b>								<b>900,000,000.00</b>		<b>100,000</b>	<b>2,990,000,000</b>
AIR02 On 30/04/2023 Spot Bond			9.57000	111.61085	9.57000	111.58219		0.00		0	40,000,000
<b>Total AIR02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>40,000,000</b>
<b>Total For AIR02</b>								<b>0.00</b>		<b>0</b>	<b>40,000,000</b>
AIR03 On 09/03/2016 Spot Bond			7.10500	104.59074	7.10500	104.57090		6,969,240,502,000.00		980,892,400	490,446,200
<b>Total AIR03 SPOT</b>								<b>6,969,240,502,000.00</b>		<b>980,892,400</b>	<b>490,446,200</b>
<b>Total For AIR03</b>								<b>6,969,240,502,000.00</b>		<b>980,892,400</b>	<b>490,446,200</b>
AIR04 On 29/05/2024 Spot Bond			9.20000	104.17324	9.20000	104.14736		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	11.69387	100.00000	11.66799		0.00		0	0
<b>Total AIR04U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			9.92000	104.80169	9.92000	104.77367		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			2.50000	167.54603	2.50000	167.54468		50,000,000,000.00		20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AIRL01 SPOT</b>										<b>50,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For AIRL01</b>										<b>50,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
ANG01:On 09/12/2016 Spot Bond				100.00000	0.00000	101.15179				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01:On 06/06/2015 Spot Bond				100.00000	0.00000	101.04489				0.00	0	0
<b>Total ANG012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01:On 05/06/2015 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
<b>Total ANG013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.73318				0.00	0	0
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.78828				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00:On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00:On 22/03/2016 Spot Bond				100.00000	0.00000	100.80650				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00:On 28/02/2017 Spot Bond				100.00000	0.00000	101.63772				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00:On 20/12/2016 Spot Bond				100.00000	0.00000	100.76987				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00:On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01:On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01:On 20/03/2019 Spot Bond				100.00000	0.00000	100.86209				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.91931				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.48597				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				100.00000	0.00000	93.45000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	101.23063				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	111.53808				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			2.40000	134.25538	2.40000	240.79080				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	111.81538				0.00	0	0
<b>Total ASN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	113.90902				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				100.00000	0.00000	99.48302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 14/08/2017 Spot Bond				100.00000	0.00000	108.31850				0.00	0	0
<b>Total ASN031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	110.61348				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				100.00000	0.00000	101.72581				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			2.41500	168.46954	2.41500	213.44966				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				100.00000	0.00000	100.97042				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				100.00000	0.00000	100.73729				0.00	0	0
<b>Total ASN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	100.32610				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				100.00000	0.00000	100.27536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN057 On 22/04/2020 Spot Bond				100.00000	0.00000	100.15842				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>
ASN058 On 28/04/2020 Spot Bond			100.00000	1.55287	100.00000	100.00000				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>
ASN351 On 20/12/2016 Spot Bond			100.00000	35.20389	100.00000	35.12555				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>
ASN381 On 20/12/2017 Spot Bond			100.00000	17.50693	100.00000	17.46452				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>
ASN391 On 20/12/2017 Spot Bond			100.00000	17.60789	100.00000	17.56524				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>
ASN401 On 20/12/2017 Spot Bond			100.00000	17.15354	100.00000	17.11198				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>
ASN431 On 10/03/2017 Spot Bond			100.00000	29.97407	100.00000	29.87729				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN491 On 19/09/2016 Spot Bond			100.00000	41.72224	100.00000	41.62116				0.00	0	1,700,000,000
<b>Total ASN49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
<b>Total For ASN49U</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
ASN501 On 16/03/2018 Spot Bond			100.00000	17.23512	100.00000	17.19337				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>
ASN551 On 29/12/2016 Spot Bond			100.00000	28.57390	100.00000	28.49431				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>
ASN561 On 29/06/2016 Spot Bond			100.00000	39.94978	100.00000	39.83849				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				100.00000	0.00000	100.96040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.75893				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.62596				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			9.05000	102.92707	9.05000	102.90218				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.87620				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.16318				0.00	600,000,000	300,000,000
<b>Total BAW15 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For BAW15</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.24405				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.40315				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			9.39000	104.54439	9.39000	104.51804		2,986,020,000,000.00		318,000,000	1,159,000,000	
<b>Total BAW19 SPOT</b>								<b>2,986,020,000,000.00</b>		<b>318,000,000</b>	<b>1,159,000,000</b>	
<b>Total For BAW19</b>								<b>2,986,020,000,000.00</b>		<b>318,000,000</b>	<b>1,159,000,000</b>	
BAW2 On 02/10/2015 Spot Bond			6.90500	102.82005	6.90500	102.80115		43,087,200,000,000.00		6,240,000,000	3,170,000,000	
<b>Total BAW2 SPOT</b>								<b>43,087,200,000,000.00</b>		<b>6,240,000,000</b>	<b>3,170,000,000</b>	
<b>Total For BAW2</b>								<b>43,087,200,000,000.00</b>		<b>6,240,000,000</b>	<b>3,170,000,000</b>	
BAW20 On 15/01/2016 Spot Bond			100.00000	53.11830	100.00000	52.98820				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			9.64000	99.20733	9.64000	99.18196				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				100.00000	0.00000	103.04812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			8.85500	103.06732	8.85500	103.04292				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			10.92223	102.05946	10.92223	101.84937				0.00	0	0
<b>Total BAYA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA04 On 30/09/2015 Spot Bond			10.90898	101.02314	10.90898	101.05024				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			10.93609	101.01127	10.93609	101.04854				0.00	0	0
<b>Total BAYA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.86379				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			10.96206	101.18064	10.96206	101.03703				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			11.87605	100.74450	11.87605	100.70691				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	100.88333				0.00	0	0
<b>Total BAYA09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	100.88333				0.00	0	0
<b>Total BAYA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.88340				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			11.17223	100.79249	11.17223	100.77764				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			11.08745	101.60963	11.08745	101.10982				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.90898	101.02314	10.90898	101.05024				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			11.05161	101.45896	11.05161	101.21649				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.26468	98.19146	10.26468	100.90557				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.84042				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.82270				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.82270				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.99797				0.00	0	0
<b>Total BAYA20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA21 On 30/06/2017 Spot Bond			8.47198	104.85740	8.47198	103.13273				0.00	0	0
<b>Total BAYA21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/06/2017 Spot Bond			11.63000	99.88363	11.63000	99.85217				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				100.00000	0.00000	100.79968				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 30/09/2017 Spot Bond			11.55500	78.12073	11.55500	98.03321				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 30/09/2017 Spot Bond				100.00000	0.00000	99.99797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	100.76636				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond			9.28000	94.05938	9.28000	100.73358				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.81119				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA31 On 31/03/2018 Spot Bond			11.35000	74.48343	11.35000	100.49531				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.78817				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.80736				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.80736				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89645				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>
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.77895				0.00	0	0
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.82449				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	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>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.82449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.78048				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.79755				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.82459				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 30/09/2015 Spot Bond				100.00000	0.00000	100.64916				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>
BAYA47 On 31/03/2016 Spot Bond				100.00000	0.00000	100.67269				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>
BAYB01 On 31/03/2016 Spot Bond			13.92223	102.28777	13.92223	102.07402				0.00	0	0
<b>Total BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/12/2016 Spot Bond			15.24560	101.41580	15.24560	101.36860				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/03/2017 Spot Bond			14.14290	101.28658	14.14290	101.20160				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.05538				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.05538				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.05538				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.09331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	100.92217				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>
BAYC10 On 31/12/2016 Spot Bond			100.00000	31.39849	100.00000	31.33892				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.11674	100.00000	20.06748				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.30850	100.00000	18.26366				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.30154	100.00000	11.27387				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.31993	100.00000	11.29251				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.66410	100.00000	13.63063				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.83971	100.00000	11.81071				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				100.00000	0.00000	100.15595				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.40856				0.00	0	0
<b>Total BCJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.43230				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				100.00000	0.00000	100.22691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BCJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	8.53132	100.00000	8.51065				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	8.53132	100.00000	8.51065				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>
BCP92U On 21/05/2015 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
<b>Total BCP92U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP92U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP93U On 05/06/2015 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
<b>Total BCP93U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP93U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP94U On 23/07/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111				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>
BD0202 On 31/12/2018 Spot Bond			1.81000	104.88914	1.81000	181.91473				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			8.09000	93.74801	8.09000	160.12199				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			8.09000	95.01018	8.09000	160.46633				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			8.47500	97.50004	8.47500	97.47793				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			7.95000	98.52223	7.95000	98.50136				0.00	0	0
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.86497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG22A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.16566				0.00	0	0
<b>Total BG22A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.75129				0.00	0	200,000,000
<b>Total BG22A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BG22A3</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.17962				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.19035				0.00	0	0
<b>Total BG22C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.22003				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	33.49920	100.00000	33.41716				0.00	0	0
<b>Total BG22YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	99.98048				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	99.98005				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	99.97991				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	99.97822				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	99.97595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG32C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32D On 30/10/2016 Spot Bond			100.00000	32.76800	100.00000	26.14949				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	32.76800	100.00000	26.14949				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.94911				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.96701				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			8.35500	101.84096	8.35500	101.81831				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.02068				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.11590				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	23.44687	100.00000	23.39007				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	23.44687	100.00000	23.39007				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.86923				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			11.07000	103.47061	11.07000	103.98446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	99.84217			0.00	20,000,000	60,000,000
<b>Total BGL03 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>60,000,000</b>
<b>Total For BGL03</b>									<b>0.00</b>	<b>20,000,000</b>	<b>60,000,000</b>
BGL04 On 05/02/2025 Spot Bond			10.96000	97.85394	10.96000	98.97444			0.00	0	0
<b>Total BGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	101.73959			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	69.16437	100.00000	69.03315			0.00	0	0
<b>Total BGR01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.20994			0.00	0	0
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.26140			0.00	0	50,000,000
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BID06 On 30/06/2019 Spot Bond			8.66000	70.39608	8.66000	103.56869			0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BIDC44 On 08/05/2015 Spot Bond				100.00000	0.00000	99.84344			0.00	0	0
<b>Total BIDC44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC45 On 15/07/2015 Spot Bond				100.00000	0.00000	98.65717			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				100.00000	0.00000	100.25397			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>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.19408			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				100.00000	0.00000	101.38002			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BLG1A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.18204				0.00	0	0
<b>Total BLG1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.24033				0.00	0	0
<b>Total BLG1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.34623				0.00	0	0
<b>Total BLG1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.78673				0.00	0	0
<b>Total BLG1E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.51132				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>
BNP01 On 11/06/2015 Spot Bond				100.00000	0.00000	100.88039				0.00	0	0
<b>Total BNP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11L On 19/06/2015 Spot Bond			100.00000	89.56067	100.00000	89.34538				0.00	0	0
<b>Total BSR11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.02260				0.00	0	0
<b>Total BSR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.02337				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>
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	96.67410				0.00	0	0
<b>Total BTC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	96.05395				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>
BTC010 On 19/05/2015 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BTC013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 16/07/2015 Spot Bond				100.00000	0.00000	98.55497				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>
BTC02: On 24/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BTC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 06/05/2015 Spot Bond				100.00000	0.00000	99.87778				0.00	0	0
<b>Total BTC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 18/05/2015 Spot Bond				100.00000	0.00000	99.66836				0.00	0	0
<b>Total BTC028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 21/05/2015 Spot Bond				100.00000	0.00000	99.61622				0.00	0	0
<b>Total BTC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC03: On 26/05/2015 Spot Bond				100.00000	0.00000	99.24891				0.00	0	0
<b>Total BTC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC03: On 25/05/2015 Spot Bond				100.00000	0.00000	99.54714				0.00	0	0
<b>Total BTC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC03: On 28/05/2015 Spot Bond				100.00000	0.00000	99.49411				0.00	0	0
<b>Total BTC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC03: On 12/06/2015 Spot Bond				100.00000	0.00000	99.23110				0.00	0	0
<b>Total BTC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC03: On 07/07/2015 Spot Bond				100.00000	0.00000	98.79106				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>
BTC03: On 12/05/2015 Spot Bond				100.00000	0.00000	99.35627				0.00	0	0
<b>Total BTC036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC03: On 06/07/2015 Spot Bond				100.00000	0.00000	98.80927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
BTC037 On 15/07/2015 Spot Bond				100.00000	0.00000	98.65164			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>
BTC038 On 21/07/2015 Spot Bond				100.00000	0.00000	98.54618			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>
BTC039 On 27/07/2015 Spot Bond				100.00000	0.00000	98.44371			0.00	0	0
<b>Total BTC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC040 On 28/07/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978		920,000,000,000,000.00	19,200,000,000	19,400,000,000	
<b>Total BTC041 SPOT</b>								<b>19,000,000,000,000.00</b>	<b>19,200,000,000</b>	<b>19,400,000,000</b>	
<b>Total For BTC041</b>								<b>19,000,000,000,000.00</b>	<b>19,200,000,000</b>	<b>19,400,000,000</b>	
BUS011 On 30/09/2016 Spot Bond			100.00000	38.70672	100.00000	38.61193		0.00	0	0	
<b>Total BUS01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BUS01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.72423		0.00	0	0	
<b>Total BWZ18B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BWZ18B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.75089		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>	
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.89191		0.00	0	0	
<b>Total BWZJ17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BWZJ17</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.50253		0.00	0	0	
<b>Total BWZJ18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BWZJ18</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL08 On 02/11/2016 Spot Bond			9.55500	106.15972	9.55500	106.13235		0.00	0	0	
<b>Total CBL08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL08</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	104.43008		0.00	0	0	
<b>Total CBL09 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL09</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL11 On 06/05/2016 Spot Bond			9.10500	101.17450	9.10500	101.14962		112,902,000,000,000.00	12,400,000,000	7,183,197,000	

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 CBL11 SPOT</b>									<b>12,902,000,000,000.00</b>	<b>12,400,000,000</b>	<b>7,183,197,000</b>
<b>Total For CBL11</b>									<b>12,902,000,000,000.00</b>	<b>12,400,000,000</b>	<b>7,183,197,000</b>
CBL12 On 06/09/2018 Spot Bond			12.55000	98.37355	12.55000	98.34102			0.00	0	0
<b>Total CBL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	96.89725			0.00	0	0
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			12.85000	98.98246	12.85000	98.94840			0.00	0	0
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.54088			0.00	0	0
<b>Total CBL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			9.40500	104.30473	9.40500	104.27826			4,796,550,000,000.00	510,000,000	370,000,000
<b>Total CBL16 SPOT</b>									<b>4,796,550,000,000.00</b>	<b>510,000,000</b>	<b>370,000,000</b>
<b>Total For CBL16</b>									<b>4,796,550,000,000.00</b>	<b>510,000,000</b>	<b>370,000,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.56367			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			12.85000	96.18286	12.85000	96.14978			0.00	0	0
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.24259			0.00	0	0
<b>Total CBL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	94.78095			0.00	0	0
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.51936			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			10.44000	96.67609	10.44000	96.64892			0.00	0	1,500,000,000
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
CCT01 On 23/06/2023 Spot Bond			9.94000	118.84444	9.94000	118.81277			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.22000	112.55819	10.22000	112.52737				0.00	0	1,060,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>
CCT03 On 15/03/2025 Spot Bond			9.92000	109.06483	9.92000	109.03613				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.59656				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			11.75500	101.30324	11.75500	101.27181				0.00	0	0
<b>Total CGR11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	100.95992				0.00	0	0
<b>Total CGR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.02524				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	108.69400	10.00000	108.66560				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.61338				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.96834				0.00	0	0
<b>Total CGR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.12498				0.00	0	0
<b>Total CGR17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.30430				0.00	0	0
<b>Total CGR8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.41246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.70778				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.73481				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.76617				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>
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	102.52506				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>
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	102.49918				0.00	0	0
<b>Total CLN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	102.63595				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>
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	100.91611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN170 On 20/03/2016 Spot Bond				100.00000	0.00000	101.41739				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>
CLN179 On 01/07/2021 Spot Bond			10.11000	103.29531	10.11000	103.26717				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>
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	100.46856				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 23/08/2016 Spot Bond			2.76000	121.18914	2.76000	121.18726				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	107.20244				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 29/08/2021 Spot Bond			3.14000	118.46787	3.14000	121.09237				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 31/08/2016 Spot Bond			8.25000	101.34910	8.25000	101.32683				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN194 On 13/09/2021 Spot Bond			2.60000	130.09251	2.60000	124.18809				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2016 Spot Bond			2.40000	126.30458	2.40000	120.57272				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	101.27653				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN200 On 17/10/2016 Spot Bond			8.35500	100.51999	8.35500	100.49752				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.19094				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/10/2016 Spot Bond				100.00000	0.00000	100.19424				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/10/2016 Spot Bond			8.40500	100.55769	8.40500	100.53506				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/10/2016 Spot Bond			8.40500	100.55769	8.40500	100.53506				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 09/12/2016 Spot Bond			8.45500	103.70284	8.45500	103.67925				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/12/2016 Spot Bond				100.00000	0.00000	100.93774				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/12/2016 Spot Bond				100.00000	0.00000	101.03069				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 14/02/2017 Spot Bond				100.00000	0.00000	101.50878				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2017 Spot Bond				100.00000	0.00000	101.41797				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2019 Spot Bond			9.35000	101.65434	9.35000	101.62868				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	101.65434	9.35000	101.62868				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.53357				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.19862				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.62193				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.62193				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.62193				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.11511				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			9.28000	102.09028	9.28000	102.06511				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>
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.71371				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06210				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.17511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.16991				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22857				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.37101				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.57279				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.38266				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	101.60978				0.00	0	0
<b>Total CLN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.98512				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	100.82702				0.00	0	0
<b>Total CLN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.72463				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>
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.83399				0.00	0	0
<b>Total CLN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	102.03708				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.69916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN29( On 26/06/2017 Spot Bond				100.00000	0.00000	101.04135				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>
CLN29( On 26/06/2017 Spot Bond				100.00000	0.00000	100.84801				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				100.00000	0.00000	102.89338				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	108.69400	10.00000	108.66600				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				100.00000	0.00000	100.57976				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29( On 26/06/2017 Spot Bond				100.00000	0.00000	100.83884				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				100.00000	0.00000	100.63719				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				100.00000	0.00000	100.99936				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				100.00000	0.00000	100.60399				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				100.00000	0.00000	100.73983				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29( On 30/06/2017 Spot Bond				100.00000	0.00000	100.72776				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				100.00000	0.00000	140.13823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.15017				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	140.14139				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	139.59813				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	139.98089				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	137.39240				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	138.27896				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.73286				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond			10.74000	98.29658	10.74000	98.26817				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			11.26000	94.95717	11.26000	94.92890				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69585				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.99647				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.69368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.10910				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	99.97558				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			8.80500	100.00000	8.80500	99.97620				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.87682				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	102.04088				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	134.83434				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.93242				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.99434				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.95943				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.32620				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	82.56524				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.04590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69585				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	121.56792				0.00	0	0
<b>Total CLN336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	121.76101				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02230				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.15080				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69984				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31813				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.08883				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.84034				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.96446				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02209				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	101.69688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN347 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.67988				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.01934				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	101.24540				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	99.97749				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.10844				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>
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.79970				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>
CLN360 On 20/03/2024 Spot Bond			9.92000	106.17994	9.92000	104.79076				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.88953				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.81400				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			12.06000	108.03076	12.06000	106.31416				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.80636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			12.09000	106.10743	12.09000	106.07303				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.02000	108.26335	10.02000	108.23412				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	99.80636				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.02299				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	103.38099				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.87598				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.89437				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.89452				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72537				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>
CLN375 On 20/03/2021 Spot Bond			9.44000	103.03451	9.44000	103.00869				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86074				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96766				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.57000	101.03853	10.57000	101.01025				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	101.20018	11.00000	101.17073				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	100.16141				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>
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.98367				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.14525				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			11.85000	102.34248	11.85000	102.31046				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.07744				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>
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.89426				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.02314				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.95395				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.59241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.82409				0.00	0	0
<b>Total CLN391 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN391</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.83399				0.00	0	0
<b>Total CLN392 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	90.52646				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.88217				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.12621				0.00	0	0
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	100.98095				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	100.88246				0.00	0	1,000,000,000
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.27188				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.27025				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	100.17686				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 18/04/2028 Spot Bond			7.01000	40.92479	7.01000	41.53054				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>
CLN42 On 18/04/2028 Spot Bond				100.00000	0.00000	170.82827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.47500	97.50004	8.47500	146.68394				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			8.09000	36.38923	8.09000	160.12199				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			8.09000	36.83279	8.09000	160.46633				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	96.64951				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>
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	96.62087				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>
CLNF01 On 10/10/2016 Spot Bond				100.00000	0.00000	100.43931				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>
CLNF01 On 10/10/2016 Spot Bond				100.00000	0.00000	100.43931				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>
CLNF01 On 20/09/2016 Spot Bond				100.00000	0.00000	100.94852				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>
CLNF01 On 20/12/2016 Spot Bond				100.00000	0.00000	100.88797				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>
CLNF01 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89993				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>
CLNF01 On 10/07/2017 Spot Bond				100.00000	0.00000	100.43145				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89287				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.10910				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	100.81364				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	100.87287				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.86745				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>
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	100.87281				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>
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	100.13425				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				100.00000	0.00000	101.50900				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.33363				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			8.53500	105.74449	8.53500	104.16938				0.00	0	0
<b>Total COJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			8.75500	104.24713	8.75500	104.22259				0.00	0	830,000,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
COJ05 On 05/06/2023 Spot Bond			10.08000	116.44681	10.08000	116.41535				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			7.36500	106.22361	7.36500	106.20251				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			9.65000	106.08491	9.65000	106.05775				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			9.70000	106.81108	9.70000	106.78329				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			10.07000	95.50046	10.07000	95.47483				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			10.82000	96.47316	10.82000	96.44539				0.00	0	1,010,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>1,010,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.82000	94.36645	10.82000	94.33913				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.31883				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				100.00000	0.00000	100.03309				0.00	0	0
<b>Total CPL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL011 On 12/12/2019 Spot Bond			100.00000	10.26191	100.00000	10.23705				0.00	0	0
<b>Total CPL011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.30169				0.00	0	0
<b>Total CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.78289				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				100.00000	0.00000	101.28627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CPL024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 28/05/2015 Spot Bond				100.00000	0.00000	101.21553				0.00	0	0
<b>Total CPL025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL025 On 20/08/2015 Spot Bond				100.00000	0.00000	101.34219				0.00	0	0
<b>Total CPL026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL026 On 23/10/2015 Spot Bond				100.00000	0.00000	100.11786				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>
CPL027 On 12/03/2020 Spot Bond			100.00000	10.31741	100.00000	10.29241				0.00	0	0
<b>Total CPL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL03U On 12/12/2018 Spot Bond			100.00000	12.47359	100.00000	12.44338				0.00	0	0
<b>Total CPL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.41500	100.73084	11.41500	101.37707				0.00	0	12,800,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	14.69693	100.00000	14.66133				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN39U On 10/06/2018 Spot Bond			100.00000	6.22145	100.00000	6.20638				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	15.45410	100.00000	15.41667				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond			100.00000		0.00000	100.05360				0.00	0	0
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.13000	97.85399	8.13000	97.83281				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 20/11/2015 Spot Bond			100.00000		0.00000	101.29791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DENG55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.21587				0.00	0	0
<b>Total DENG56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.10131				0.00	0	0
<b>Total DENG57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT02L On 06/11/2015 Spot Bond			100.00000	65.67752	100.00000	65.51305				0.00	0	0
<b>Total DLT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.07122				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.45029				0.00	0	0
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	101.66090				0.00	0	0
<b>Total DLTC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	99.90388				0.00	0	0
<b>Total DLTC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.14868				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	103.41848				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>
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.99967				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>
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	53.84427				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				100.00000	0.00000	100.67253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DRD04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.64000	105.10791	8.64000	105.08349			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			7.20500	113.86999	7.20500	113.84786			0.00	0	200,000,000
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
DV22 On 07/02/2020 Spot Bond			8.51000	105.74164	8.51000	105.71730		2,553,000,000.00		300,000	1,450,000,000
<b>Total DV22 SPOT</b>								<b>2,553,000,000.00</b>		<b>300,000</b>	<b>1,450,000,000</b>
<b>Total For DV22</b>								<b>2,553,000,000.00</b>		<b>300,000</b>	<b>1,450,000,000</b>
DV23 On 27/02/2023 Spot Bond			9.27000	105.68820	9.27000	105.66174		46,365,348,339,000.00		5,001,655,700	3,923,244,300
<b>Total DV23 SPOT</b>								<b>16,365,348,339,000.00</b>		<b>5,001,655,700</b>	<b>3,923,244,300</b>
<b>Total For DV23</b>								<b>16,365,348,339,000.00</b>		<b>5,001,655,700</b>	<b>3,923,244,300</b>
DV24 On 18/02/2024 Spot Bond			9.33000	104.00389	9.33000	103.97770		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			9.47000	106.75091	9.47000	106.72363		0.00		0	300,000,000
<b>Total DV29 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>300,000,000</b>
<b>Total For DV29</b>								<b>0.00</b>		<b>0</b>	<b>300,000,000</b>
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	100.67196		0.00		0	0
<b>Total DVC005 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DVC005</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
DVC006 On 29/06/2015 Spot Bond				100.00000	0.00000	100.55803		0.00		0	0
<b>Total DVC006 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DVC006</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.81845		0.00		0	0
<b>Total DVC007 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DVC007</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	101.29237		0.00		0	0
<b>Total DVC008 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DVC008</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	100.88077		0.00		0	0
<b>Total DVC009 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For DVC009</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	100.89371		0.00		0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DVC010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.41715				0.00	0	0
<b>Total DVF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.62823				0.00	0	0
<b>Total DVF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.21004				0.00	0	0
<b>Total DVF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			8.05500	126.21492	8.05500	126.18740				0.00	0	2,100,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	94.35579				0.00	0	0
<b>Total EDC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			2.05000	103.86648	2.05000	103.86687				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	101.30018	1.20000	134.67074				0.00	0	7,550,000,000
<b>Total EL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,550,000,000</b>
<b>Total For EL15</b>										<b>0.00</b>	<b>0</b>	<b>7,550,000,000</b>
EL28 On 02/05/2028 Spot Bond			1.95000	124.36111	1.95000	124.36192				0.00	0	0
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			1.93000	113.67910	1.93000	113.67990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			1.91000	113.88074	1.91000	113.88162				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			2.00000	105.52391	2.00000	105.52450				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			2.03000	104.08109	2.03000	104.08154				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			9.49000	106.99578	9.49000	106.96838				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			9.39000	107.32658	9.39000	107.29982				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			9.87000	100.94990	9.87000	100.92304				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			10.10500	97.36096	10.10500	100.02736				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.24500	103.49075	10.24500	102.29910				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>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.44999				0.00	0	0
<b>Total EPF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	97.50568				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.98250				0.00	0	0
<b>Total EPF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.86016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2016 Spot Bond				100.00000	0.00000	99.86579				0.00	0	0
<b>Total EPF005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC11 On 05/11/2015 Spot Bond				100.00000	0.00000	99.87353				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>
EPFC12 On 19/05/2015 Spot Bond				100.00000	0.00000	103.14060				0.00	0	0
<b>Total EPFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC13 On 27/05/2015 Spot Bond				100.00000	0.00000	101.16644				0.00	0	0
<b>Total EPFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC14 On 24/08/2015 Spot Bond				100.00000	0.00000	101.27275				0.00	0	0
<b>Total EPFC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC15 On 23/02/2016 Spot Bond				100.00000	0.00000	101.30550				0.00	0	0
<b>Total EPFC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQ209U On 11/06/2015 Spot Bond			100.00000	91.71335	100.00000	91.48857				0.00	0	0
<b>Total EQ209U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ209U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			10.93500	104.51861	10.93500	104.48789				0.00	0	0
<b>Total EQS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	101.76980				0.00	0	0
<b>Total EQS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.98617				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.25954				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			9.93000	97.30017	9.93000	97.27441				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08:On 04/10/2018 Spot Bond				100.00000	0.00000	97.33051				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	98.49847				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	101.55556				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.65233				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.41375				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.47166				0.00	0	0
<b>Total ERSA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.40217				0.00	0	1,050,000,000
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.45042				0.00	0	0
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.42015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ERSA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.40077				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			6.75000	101.58312	6.75000	101.56475				0.00	0	13,000,000,000
<b>Total ES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
<b>Total For ES15</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.96500	103.59082	7.96500	103.56871			14,266,908,000.00	1,791,200	11,543,121,500	
<b>Total ES18 SPOT</b>									<b>14,266,908,000.00</b>	<b>1,791,200</b>	<b>11,543,121,500</b>	
<b>Total For ES18</b>									<b>14,266,908,000.00</b>	<b>1,791,200</b>	<b>11,543,121,500</b>	
ES23 On 25/01/2023 Spot Bond			8.57500	110.53792	8.57500	110.51228			8,941,879,660,000.00	1,042,784,800	51,913,472,300	
<b>Total ES23 SPOT</b>									<b>8,941,879,660,000.00</b>	<b>1,042,784,800</b>	<b>51,913,472,300</b>	
<b>Total For ES23</b>									<b>8,941,879,660,000.00</b>	<b>1,042,784,800</b>	<b>51,913,472,300</b>	
ES26 On 02/04/2026 Spot Bond			8.90500	93.31627	8.90500	93.29406			30,776,570,500.00	3,456,100	16,462,708,300	
<b>Total ES26 SPOT</b>									<b>30,776,570,500.00</b>	<b>3,456,100</b>	<b>16,462,708,300</b>	
<b>Total For ES26</b>									<b>30,776,570,500.00</b>	<b>3,456,100</b>	<b>16,462,708,300</b>	
ES33 On 15/09/2033 Spot Bond			9.58000	83.09917	9.59500	82.96727			46,019,446,000.00	4,803,700	143,183,991,200	
<b>Total ES33 SPOT</b>									<b>46,019,446,000.00</b>	<b>4,803,700</b>	<b>143,183,991,200</b>	
<b>Total For ES33</b>									<b>46,019,446,000.00</b>	<b>4,803,700</b>	<b>143,183,991,200</b>	
ES42 On 25/04/2042 Spot Bond			9.66500	89.00352	9.66500	88.98057			0.00	0	34,510,000,000	
<b>Total ES42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>34,510,000,000</b>	
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>34,510,000,000</b>	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.48385			0.00	0	0	0
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.53078			0.00	0	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.36589			0.00	0	0	0
<b>Total FIFB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.24964			0.00	0	0	0
<b>Total FIFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.72397			0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.39793				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				100.00000	0.00000	101.26954				0.00	0	0
<b>Total FIFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.13307				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>
FIFC16 On 12/06/2015 Spot Bond				100.00000	0.00000	100.89959				0.00	0	0
<b>Total FIFC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC17 On 09/10/2015 Spot Bond				100.00000	0.00000	100.37141				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>
FR002L On 02/08/2023 Spot Bond			100.00000	10.24462	100.00000	10.21897				0.00	0	0
<b>Total FR002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	9.97122	100.00000	9.94625				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.92513				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.80317				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	101.03242				0.00	0	0
<b>Total FR2A4C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.10388				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			9.45000	100.14414	9.45000	100.11874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.94175			0.00	0	0
<b>Total FRB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.94168			0.00	0	0
<b>Total FRB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.02069			0.00	20,000,000	10,000,000
<b>Total FRB10 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRB10</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.30295			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				100.00000	0.00000	101.33319			0.00	0	0
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.35524			0.00	0	0
<b>Total FRB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			10.14000	103.15524	10.14000	103.42205			0.00	0	300,000,000
<b>Total FRB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For FRB14</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.42463			0.00	0	100,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			10.30000	109.31208	10.30000	109.28193			0.00	0	0
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.62647			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			1.90000	133.60828	1.90000	134.50566		38,000,000,000.00	20,000,000	10,000,000	
<b>Total FRBI22 SPOT</b>								<b>38,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For FRBI22</b>								<b>38,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
FRBI23 On 07/12/2023 Spot Bond			1.94000	130.26022	1.94000	281.13014		38,800,000,000.00	20,000,000	154,000,000	

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 FRBI23 SPOT</b>									<b>38,800,000,000.00</b>	<b>20,000,000</b>	<b>154,000,000</b>
<b>Total For FRBI23</b>									<b>38,800,000,000.00</b>	<b>20,000,000</b>	<b>154,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.16500	106.65709	2.16500	113.37575			0.00	0	800,000,000
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
FRBI28 On 31/03/2028 Spot Bond			2.23000	104.34512	2.23000	164.09094			0.00	0	10,000,000
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			2.04000	123.10091	2.04000	224.96594			0.00	0	20,000,000
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRBN0 On 15/09/2015 Spot Bond			7.18500	103.92681	7.18500	103.90689			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			7.66400	66.19794	7.66400	65.57391			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			9.42100	42.53087	9.42100	41.61357			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.66000	41.20864	9.66000	40.26873			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				100.00000	0.00000	101.59728			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.05670			0.00	0	0
<b>Total FRC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.91616			0.00	0	0
<b>Total FRC112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00484			0.00	0	0
<b>Total FRC113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond			7.47000	100.20707	7.47000	98.00000			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 FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.20707	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98367				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.93776				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06409				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.96766				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC124 On 20/09/2017 Spot Bond			6.00000	100.16639	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.02846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC128(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC129(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC130(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC131(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC132(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC133(On 20/09/2017 Spot Bond				100.00000	0.00000	101.26532				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC134(On 20/09/2017 Spot Bond				100.00000	0.00000	101.22825				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC135(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC136(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC137(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC138(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
FRC139(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	23.00685	100.09221	22.95107				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.87897				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	110.19719				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.17522				0.00	0	0
<b>Total FRC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.31342				0.00	0	0
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.98312				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.99396				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.90854				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.91960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC154: On 20/12/2017 Spot Bond				100.00000	0.00000	101.20174				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC155: On 20/12/2017 Spot Bond				100.00000	0.00000	100.90356				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC161: On 14/12/2018 Spot Bond			13.22500	62.41916	13.22500	62.39709				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	100.85220				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	100.85327				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>
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	101.26181				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC167: On 20/06/2018 Spot Bond				100.00000	0.00000	100.89180				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC168: On 31/01/2025 Spot Bond			3.39500	98.45728	3.39500	101.85898				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC169: On 20/06/2018 Spot Bond				100.00000	0.00000	100.93029				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC170: On 20/06/2018 Spot Bond				100.00000	0.00000	100.93029				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC171: On 21/02/2018 Spot Bond				100.00000	0.00000	101.48630				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC172: On 30/06/2017 Spot Bond				100.00000	0.00000	100.69585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	98.90263				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	100.87682				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.85648				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	102.15242				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.00180				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>
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	101.66628				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>
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	102.13004				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>
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.02459				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>
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.14868				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>
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91104				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>
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.16883				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	100.84685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	100.91960				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	100.91960				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	100.88351				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	100.56765				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	100.59833				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	100.66680				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.42212				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	100.97086				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.40333				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.64846				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>
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.38197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.38299				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>
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.26575				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>
FRC201 On 17/04/2016 Spot Bond				100.00000	0.00000	100.24158				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>
FRC202 On 17/04/2017 Spot Bond				100.00000	0.00000	100.26575				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>
FRC203 On 17/04/2016 Spot Bond				100.00000	0.00000	100.24062				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>
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	101.87049				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>
FRC205 On 06/05/2017 Spot Bond			8.75000	102.03854	8.75000	102.01373				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				100.00000	0.00000	100.90250				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	10.43959	100.00000	10.41430				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	9.57028	100.00000	9.54710				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				100.00000	0.00000	95.65111				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	11.18056	100.00000	11.15348				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	98.71241			0.00	0	0
<b>Total FRC210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 29/10/2017 Spot Bond			100.00000	20.39998	100.00000	23.42682			0.00	0	0
<b>Total FRC211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	101.74911			0.00	0	0
<b>Total FRC212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 04/06/2021 Spot Bond			100.00000	9.88035	100.00000	9.85641			0.00	0	0
<b>Total FRC213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond			100.00000	19.11718	100.00000	19.06930			0.00	0	0
<b>Total FRC214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	101.74907			0.00	0	0
<b>Total FRC215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond			100.00000	19.08349	100.00000	19.03571			0.00	0	0
<b>Total FRC216 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.74475			0.00	0	0
<b>Total FRC217 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.65621			0.00	0	0
<b>Total FRC218 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	101.86862			0.00	0	0
<b>Total FRC219 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	101.75362			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			2.71000	128.01092	2.71000	128.00910			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.60310			0.00	0	0
<b>Total FRC222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.58178			0.00	0	0
<b>Total FRC223 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.58178			0.00	0	0
<b>Total FRC224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.51776			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 18/06/2015 Spot Bond				100.00000	0.00000	100.78069			0.00	0	0
<b>Total FRC226 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC226</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.01085			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				100.00000	0.00000	100.89000			0.00	0	0
<b>Total FRC228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.77228			0.00	0	0
<b>Total FRC229 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC229</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.53166			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				100.00000	0.00000	100.43692			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>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.98632			0.00	0	0
<b>Total FRC37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.98095			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.16545				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02106				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			3.24000	117.30827	3.24000	123.95221				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.99824				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.00796				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			3.29000	108.37666	3.29000	123.57713				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			3.27000	106.12274	3.27000	123.72701				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			2.56000	102.08968	2.56000	127.76815				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			2.63000	102.95955	2.63000	136.68570				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02374				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.87280				0.00	0	160,000,000
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.99180				0.00	0	160,000,000
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>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
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15156				0.00	0	0
<b>Total FRC86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.11057				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94418				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94311				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				100.00000	0.00000	100.85364				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	11.31778	100.00000	11.29036				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	37.90113	100.00000	37.80931				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	86.81482	100.00000	86.61340				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	21.37141	100.00000	21.31963				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD12 On 20/03/2018 Spot Bond			100.00000	9.48807	100.00000	9.46509				0.00	0	0
<b>Total FRD12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13 On 31/12/2019 Spot Bond			100.00000	11.16119	100.00000	11.13385				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				100.00000	0.00000	100.91492				0.00	6,965,100,000	3,982,550,000
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>6,965,100,000</b>	<b>3,982,550,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>6,965,100,000</b>	<b>3,982,550,000</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
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.15101			0.00	400,000,000	400,000,000
<b>Total FRJ17 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For FRJ17</b>									<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.31202			0.00	0	300,000,000
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.02626			0.00	0	0
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.52610			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.34263			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				100.00000	0.00000	101.61604			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>
FRS100 On 15/01/2024 Spot Bond			1.84800	85.75182	1.84800	110.97278			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			2.15000	108.27651	2.15000	117.15001			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.15965			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	100.19727	10.38000	100.16906			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond			10.38000	100.19727	10.38000	100.16906			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
<b>Total FRS105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	102.24809				0.00	0	0
<b>Total FRS107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			2.29000	105.27021	2.29000	114.28968				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			2.35000	213.51496	2.35000	215.39320				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			2.26000	114.89574	2.26000	114.89552				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>
FRS111 On 07/12/2033 Spot Bond			2.38000	212.61595	2.38000	214.49350				0.00	0	0
<b>Total FRS111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			2.25000	112.53463	2.25000	112.53443				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			2.35000	113.08995	2.35000	113.08945				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.60739				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	49.29900				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	101.49953				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 31/01/2038 Spot Bond			2.45500	111.02601	2.45500	111.02520				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										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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12( On 07/12/2033 Spot Bond			2.50000	116.86909	2.50000	210.94047			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>
FRS12( On 07/12/2033 Spot Bond			2.55000	115.17616	2.55000	209.48141			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12( On 31/01/2025 Spot Bond			2.18000	99.12727	2.18000	99.12729			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12( On 07/12/2033 Spot Bond			2.58000	164.65199	2.58000	208.61193			0.00	0	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12( On 31/01/2038 Spot Bond			2.73000	92.42567	2.73000	105.82987			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12( On 11/05/2015 Spot Bond				100.00000	0.00000	101.42925			0.00	0	0
<b>Total FRS125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12( On 31/03/2028 Spot Bond			2.86000	97.23238	2.86000	153.19840			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>
FRS12( On 31/01/2038 Spot Bond			3.18000	85.00929	3.18000	97.94795			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>
FRS36 On 07/12/2023 Spot Bond			2.06000	129.17088	2.06000	278.77818			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			1.95000	130.16902	1.95000	280.93324			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			2.67000	123.80045	2.67000	267.18325			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			2.37000	103.03291	2.37000	130.69145			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.01967				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			1.90000	134.50463	1.90000	130.39293				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.19997				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.47975				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.82255				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			2.13000	115.19848	2.13000	115.19867				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	24.00873	104.97509	23.94800				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	27.99221	101.07593	27.92375				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	20.69093	100.44759	20.64060				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	26.39513	100.76967	26.33075				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			1.87000	122.56088	1.87000	122.56199				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.11000	99.52523	2.11000	113.92389				0.00	0	0
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.80613				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			2.14000	99.26380	2.14000	113.62454				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.45998				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			2.15000	128.36107	2.15000	350.99673				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.67407				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.32727				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			7.48500	101.64749	7.48500	101.62720				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			8.18500	101.71418	8.18500	101.69201				0.00	0	0
<b>Total FRX17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.42000	105.79550	8.42000	105.77167				0.00	0	2,700,000,000
<b>Total FRX18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
<b>Total For FRX18</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			8.96000	104.26613	8.96000	104.24088			896,000,000.00	100,000	760,000,000
<b>Total FRX19 SPOT</b>									<b>896,000,000.00</b>	<b>100,000</b>	<b>760,000,000</b>
<b>Total For FRX19</b>									<b>896,000,000.00</b>	<b>100,000</b>	<b>760,000,000</b>
FRX20 On 01/10/2020 Spot Bond			9.20000	98.79276	9.20000	98.76847			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			9.87000	89.88263	9.87000	89.85910			0.00	0	150,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
FRX24 On 10/12/2024 Spot Bond			9.86000	109.58926	9.86000	109.56029			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			10.21000	95.78140	10.21000	95.98706			408,400,000,000.00	40,000,000	520,000,000
<b>Total FRX26 SPOT</b>									<b>408,400,000,000.00</b>	<b>40,000,000</b>	<b>520,000,000</b>
<b>Total For FRX26</b>									<b>408,400,000,000.00</b>	<b>40,000,000</b>	<b>520,000,000</b>
FRX30 On 31/01/2030 Spot Bond			10.56000	95.73032	10.56000	96.34838			211,200,000,000.00	20,000,000	3,010,000,000
<b>Total FRX30 SPOT</b>									<b>211,200,000,000.00</b>	<b>20,000,000</b>	<b>3,010,000,000</b>
<b>Total For FRX30</b>									<b>211,200,000,000.00</b>	<b>20,000,000</b>	<b>3,010,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.66000	92.98010	10.66000	92.95343			852,800,000,000.00	80,000,000	410,000,000
<b>Total FRX31 SPOT</b>									<b>852,800,000,000.00</b>	<b>80,000,000</b>	<b>410,000,000</b>
<b>Total For FRX31</b>									<b>852,800,000,000.00</b>	<b>80,000,000</b>	<b>410,000,000</b>
FRX45 On 14/04/2045 Spot Bond			10.10000	80.63627	10.10000	80.61458			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.78077			0.00	0	0
<b>Total FS1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.79161			0.00	0	0
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.81866			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.86198			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.89445			0.00	0	0
<b>Total FS1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.03498			0.00	0	0
<b>Total FS1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.27306			0.00	0	0
<b>Total FS2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.32860			0.00	0	0
<b>Total FS2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.18814			0.00	0	0
<b>Total FS2A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.37866			0.00	0	0
<b>Total FS2A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.43427			0.00	0	0
<b>Total FS2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.48060			0.00	0	0
<b>Total FS2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.68436			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	60.86988	100.00000	60.71746			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	10.21227	100.00000	10.18670			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	1.71333	100.00000	1.70904			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.28745	100.00000	0.28673				0.00	0	0
<b>Total FS3A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.48807	100.00000	9.46509				0.00	0	0
<b>Total FS4A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.59183	100.00000	1.58798				0.00	0	0
<b>Total FS4A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.26707	100.00000	0.26642				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4D1I 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				100.00000	0.00000	100.42762			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			9.35500	100.70908	9.35500	100.68393			0.00	0	0
<b>Total GFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	100.23843			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 25/02/2020 Spot Bond				100.00000	0.00000	100.24657			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 25/02/2020 Spot Bond				100.00000	0.00000	100.24982			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 25/02/2020 Spot Bond				100.00000	0.00000	100.27095			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 25/02/2020 Spot Bond				100.00000	0.00000	100.29693			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>
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	100.31315			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>
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	101.47353			0.00	0	0
<b>Total GPT32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	10.08175	100.00000	10.05733			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB02 On 08/12/2017 Spot Bond			100.00000	17.49486	100.00000	17.45248				0.00	0	0
<b>Total GRB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	12.41571	100.00000	12.38564				0.00	0	0
<b>Total GRB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.01982				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.02060				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.02154				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.02286				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	102.03574				0.00	0	90,000,000
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.29041				0.00	0	0
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.70796				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.02945			0.00	0	0
<b>Total GRT06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.43324			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.75204			0.00	500,000,000	500,000,000
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	688,300,000
<b>Total GRX01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>688,300,000</b>
<b>Total For GRX01U</b>									<b>0.00</b>	<b>0</b>	<b>688,300,000</b>
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.63065			0.00	0	0
<b>Total GSIS03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.15679			0.00	0	0
<b>Total GSIZ16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.88654			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	10.57203	100.00000	10.54556			0.00	0	0
<b>Total HIL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.27935			0.00	0	0
<b>Total HILB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.98721			0.00	0	0
<b>Total HILB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.90335			0.00	0	0
<b>Total HILB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.90212			0.00	0	0
<b>Total HILB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	101.47353				0.00	0	0
<b>Total HILC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC20 On 24/06/2015 Spot Bond				100.00000	0.00000	100.63794				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>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.18955				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			7.28860	100.57826	7.28860	92.15220				0.00	0	0
<b>Total HMS1B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.19803				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			8.28911	100.44758	8.28911	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.20893				0.00	0	0
<b>Total HMS1D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond			8.73953	100.46067	8.73953	104.41639				0.00	0	0
<b>Total HMS1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.22224				0.00	0	0
<b>Total HMS1E4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.25996				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				100.00000	0.00000	100.33743				0.00	0	0
<b>Total HPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.75071				0.00	0	0
<b>Total HPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600				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			9.23500	103.00479	9.23500	102.97911				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.66585				0.00	0	0
<b>Total HPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.56402				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			8.30000	108.44703	8.30000	108.42267				830,000,000.00	100,000	1,580,100,000
<b>Total HWAY20 SPOT</b>										<b>830,000,000.00</b>	<b>100,000</b>	<b>1,580,100,000</b>
<b>Total For HWAY20</b>										<b>830,000,000.00</b>	<b>100,000</b>	<b>1,580,100,000</b>
HWAY2 On 07/12/2023 Spot Bond			1.81000	131.45286	1.81000	283.70512				0.00	0	1,800,000,000
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			1.81000	134.57052	1.81000	290.43375				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			9.56500	99.49885	9.56500	99.47317				0.00	0	2,243,600,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,243,600,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>2,243,600,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.60500	99.10380	9.60500	99.07812				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	35.32681	100.00000	35.24123				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	85.12736	100.00000	84.93166				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	38.88257	100.00000	38.78735				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	24.93230	100.00000	24.86987				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	108.69400	10.00000	108.66600				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025 On 31/01/2025 Spot Bond			1.50500	120.15129	1.50000	120.20659			10,055,114,797,000.00	6,681,139,400	63,944,157,100
<b>Total I2025 SPOT</b>									<b>10,055,114,797,000.00</b>	<b>6,681,139,400</b>	<b>63,944,157,100</b>
<b>Total For I2025</b>									<b>10,055,114,797,000.00</b>	<b>6,681,139,400</b>	<b>63,944,157,100</b>
I2038 On 31/01/2038 Spot Bond			1.54000	130.64925	1.53000	130.88782			285,233,691,204,000.00	185,216,682,600	125,728,362,900
<b>Total I2038 SPOT</b>									<b>15,233,691,204,000.00</b>	<b>185,216,682,600</b>	<b>125,728,362,900</b>
<b>Total For I2038</b>									<b>15,233,691,204,000.00</b>	<b>185,216,682,600</b>	<b>125,728,362,900</b>
I2046 On 31/03/2046 Spot Bond			1.64000	130.53826	1.64000	130.54029			30,145,154,552,000.00	18,381,191,800	107,825,871,600
<b>Total I2046 SPOT</b>									<b>10,145,154,552,000.00</b>	<b>18,381,191,800</b>	<b>107,825,871,600</b>
<b>Total For I2046</b>									<b>10,145,154,552,000.00</b>	<b>18,381,191,800</b>	<b>107,825,871,600</b>
I2050 On 31/12/2050 Spot Bond			1.66000	141.08814	1.66000	141.09019			23,076,013,580,000.00	13,901,213,000	31,459,771,150
<b>Total I2050 SPOT</b>									<b>13,076,013,580,000.00</b>	<b>13,901,213,000</b>	<b>31,459,771,150</b>
<b>Total For I2050</b>									<b>13,076,013,580,000.00</b>	<b>13,901,213,000</b>	<b>31,459,771,150</b>
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	100.82999			0.00	20,000,000	10,000,000
<b>Total IBL14 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IBL14</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
IBL21 On 15/03/2016 Spot Bond			7.95500	102.46116	7.95500	102.43945			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			8.10500	105.97959	8.10500	105.95671			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			7.77500	102.20596	7.77500	102.18443			38,875,000,000,000.00	5,000,000,000	2,500,000,000
<b>Total IBL28 SPOT</b>									<b>18,875,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For IBL28</b>									<b>18,875,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.90386			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			1.40000	101.26747	1.40000	130.31808			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			1.97000	105.58464	1.97000	133.92963			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				100.00000	0.00000	101.18662			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL39 On 02/04/2018 Spot Bond			8.22500	102.03747	8.22500	102.01501				0.00	0	0
<b>Total IBL39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.95331				0.00	0	0
<b>Total IBL40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.70411				0.00	0	0
<b>Total IBL42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.50527				0.00	0	0
<b>Total IBL43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600				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			8.78000	100.45189	8.78000	100.42818				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			9.18000	94.83499	9.18000	94.81147			918,000,000.00	100,000	2,340,000,000	
<b>Total IBL46 SPOT</b>									<b>918,000,000.00</b>	<b>100,000</b>	<b>2,340,000,000</b>	
<b>Total For IBL46</b>									<b>918,000,000.00</b>	<b>100,000</b>	<b>2,340,000,000</b>	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.84949			0.00	1,300,000,000	850,000,000	
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>1,300,000,000</b>	<b>850,000,000</b>	
<b>Total For IBL48</b>									<b>0.00</b>	<b>1,300,000,000</b>	<b>850,000,000</b>	
IBL49 On 02/04/2018 Spot Bond			8.89500	96.61112	8.89500	96.58816			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			9.23000	101.62920	9.23000	101.60387			0.00	0	0	
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.89259			0.00	0	0	
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	98.99373			0.00	0	0	
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL54 On 31/07/2016 Spot Bond			7.90000	101.00302	7.90000	100.98141			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			8.56000	100.71769	8.56000	100.69437			0.00	0	0
<b>Total IBL55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.97929			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.44808			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			7.87500	102.82635	7.87500	102.80441			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			8.52000	104.00985	8.52000	103.98587			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			9.55000	106.14534	9.55000	106.11799			0.00	0	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.57851			0.00	0	0
<b>Total IBL61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.08826			0.00	0	0
<b>Total IBL62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.99986			0.00	0	0
<b>Total IBL63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.99995			0.00	0	0
<b>Total IBL64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	99.99988			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.98911			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			2.70000	127.80033	2.70000	128.08709			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	0.00875	100.00000	0.00873			0.00	0	0
<b>Total IDC01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.20398			0.00	0	0
<b>Total IDCG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.13971			0.00	0	0
<b>Total IDCG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			8.79000	98.25479	8.79000	98.23171			0.00	0	0
<b>Total IDCG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.29601			0.00	0	0
<b>Total IDCG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.33951			0.00	0	0
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.82000	102.47806	9.82000	102.45092			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	101.22157	5.00000	101.20776			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	100.14853	5.00000	100.13503			0.00	0	0
<b>Total IDCP04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.50711	4.00000	100.49629			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.14078	4.00000	100.12994				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	42.25619	100.00000	42.15270				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	42.08976	100.00000	41.98667				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	42.08976	100.00000	41.98667				0.00	0	0
<b>Total IDW03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	103.84833	9.20000	103.82281				0.00	0	0
<b>Total IFM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.68172				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.17402	100.00000	8.15422				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				100.00000	0.00000	99.51415				0.00	0	0
<b>Total IN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN191U On 16/05/2017 Spot Bond			100.00000	16.11751	100.00000	16.07715				0.00	0	0
<b>Total IN191U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN191U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN253U On 04/07/2015 Spot Bond			100.00000	86.81482	100.00000	86.61340				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	13.58735	100.00000	13.55407				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	16.63138	100.00000	18.31061				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN276U On 30/06/2021 Spot Bond			100.00000	1.45285	100.00000	1.45007				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	8.96657	100.00000	8.94461				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	10.16990	100.00000	10.14444				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	9.86590	100.00000	9.84173				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	28.92396	100.00000	28.85312				0.00	0	0
<b>Total IN290U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN290U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN291U On 09/07/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560				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	77.65957	100.00000	77.49469				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	76.68067	100.00000	76.51992				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	81.36160	100.00000	99.14530				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	81.40160	100.00000	99.14530				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>
IN521U On 19/05/2015 Spot Bond			100.00000	95.05208	100.00000	94.80519		800,000,000,000,000.00		8,000,000,000	4,000,000,000	
<b>Total IN521U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>8,000,000,000</b>	<b>4,000,000,000</b>	
<b>Total For IN521U</b>								<b>10,000,000,000,000.00</b>		<b>8,000,000,000</b>	<b>4,000,000,000</b>	
IN528U On 07/07/2015 Spot Bond			100.00000	84.29561	100.00000	84.10138				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN534U On 20/10/2015 Spot Bond			100.00000	78.63375	100.00000	78.41286				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>
INA519 On 05/05/2015 Spot Bond			6.30000	99.91377	6.30000	99.79330				0.00	0	0
<b>Total INA519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA520 On 12/05/2015 Spot Bond			6.30000	99.79330	6.30000	99.67313				0.00	0	0
<b>Total INA520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA522 On 26/05/2015 Spot Bond			6.40000	99.54618	6.40000	99.42470				0.00	0	0
<b>Total INA522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA523 On 03/06/2015 Spot Bond			6.40000	99.40737	6.40000	99.28623				0.00	0	0
<b>Total INA523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA524 On 09/06/2015 Spot Bond			6.40000	99.30352	6.40000	99.18263				0.00	0	0
<b>Total INA524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA529 On 14/07/2015 Spot Bond			6.55000	98.67198	6.55000	98.54983				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			6.55000	98.54983	6.55000	98.42798				0.00	0	0
<b>Total INA530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA530</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.74684				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			10.92223	101.71521	10.92223	101.55712				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			10.92223	100.95143	10.92223	100.90979				0.00	0	0
<b>Total ING116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.88819				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.87158				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	100.47299	6.50000	100.45543				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.95699				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.37972				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.88946				0.00	0	0
<b>Total ING204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.30435				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	108.69400	10.00000	108.66600				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.85054				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.98097				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>
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	99.49670				0.00	0	0
<b>Total ING274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	100.25198				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				100.00000	0.00000	97.54939				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	97.40669				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	68.86792	100.00000	68.73823				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>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	106.87616				0.00	0	0
<b>Total INGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.16168				0.00	0	50,000,000
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
IP274U On 14/07/2015 Spot Bond			100.00000	82.95455	100.00000	82.76644				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	108.69400	10.00000	108.66600				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.33691				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.34122				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			8.46500	100.99285	8.46500	100.96998				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.58113				0.00	0	0
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.59480				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.60394				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.28644			0.00	0	0
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.30087			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				100.00000	0.00000	100.29218			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				100.00000	0.00000	100.24885			0.00	0	0
<b>Total IPFC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.54000	103.38805	9.54000	103.36144			0.00	0	1,850,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.02837			0.00	0	0
<b>Total IPL5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			8.79500	102.95987	8.79500	102.93579		176,779,500,000.00		20,100,000	1,601,433,300
<b>Total IPL6 SPOT</b>								<b>176,779,500,000.00</b>		<b>20,100,000</b>	<b>1,601,433,300</b>
<b>Total For IPL6</b>								<b>176,779,500,000.00</b>		<b>20,100,000</b>	<b>1,601,433,300</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.46267			0.00	60,000,000	20,000,000
<b>Total IPL7 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For IPL7</b>									<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.41099			0.00	0	0
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.71041			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.90364			0.00	0	0
<b>Total IV013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			8.25500	104.02557	8.25500	104.00233		3,584,321,000,000.00		434,200,000	217,100,000
<b>Total IV014 SPOT</b>								<b>3,584,321,000,000.00</b>		<b>434,200,000</b>	<b>217,100,000</b>
<b>Total For IV014</b>								<b>3,584,321,000,000.00</b>		<b>434,200,000</b>	<b>217,100,000</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
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.35722			0.00	20,000,000	10,000,000
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.31898			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			3.25000	97.66303	3.25000	126.62247		65,000,000,000.00		20,000,000	10,000,000
<b>Total IV017 SPOT</b>								<b>65,000,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IV017</b>								<b>65,000,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
IV019 On 31/03/2028 Spot Bond			3.41000	144.37119	3.41000	148.81194			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.64046			0.00	40,000,000	2,010,000,000
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>2,010,000,000</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>40,000,000</b>	<b>2,010,000,000</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.37809			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.22314			0.00	0	0
<b>Total IV024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.13867			0.00	20,000,000	110,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>110,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>20,000,000</b>	<b>110,000,000</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.77756			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			3.50000	100.06832	3.50000	107.56353			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			3.50000	99.98490	3.50000	106.54352			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.22209			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.79384			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			10.32000	108.62257	10.32000	108.59238			0.00	0	0
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.90400			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			3.51000	142.82981	3.51000	142.82483			0.00	0	0
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV519U On 07/05/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
<b>Total IV519U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV519U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV520U On 14/05/2015 Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0
<b>Total IV520U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV520U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA518 On 30/04/2015 Spot Bond			6.30000	100.00000	6.30000	99.87932			0.00	0	0
<b>Total IVA518 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA518</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA519 On 07/05/2015 Spot Bond			6.30000	99.87932	6.30000	99.75894			0.00	0	0
<b>Total IVA519 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA519</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA521 On 21/05/2015 Spot Bond			6.40000	99.63313	6.40000	99.51144			0.00	0	0
<b>Total IVA521 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA521</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA522 On 28/05/2015 Spot Bond			6.40000	99.51144	6.40000	99.39004			0.00	0	0
<b>Total IVA522 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA522</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA523 On 04/06/2015 Spot Bond			6.40000		6.40000	99.26895			0.00	0	0
<b>Total IVA523 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA523</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA524 On 11/06/2015 Spot Bond			6.40000	99.26895	6.40000	99.14814			0.00	0	0
<b>Total IVA524 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA524</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA528 On 09/07/2015 Spot Bond			6.55000	98.75942	6.55000	98.63705			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			6.55000	98.63705	6.55000	98.51499			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			6.55000	98.51499	6.55000	98.39323			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>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IVC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.22343			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	108.69400	10.00000	108.66600			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.23571			0.00	0	0
<b>Total IVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.44191			0.00	0	0
<b>Total IVC007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.32315			0.00	0	0
<b>Total IVC014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.45065			0.00	0	0
<b>Total IVC015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.20736			0.00	0	0
<b>Total IVC016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.33700			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.33916				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.34347				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.32405				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.18834				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.87304				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.46958				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.18838				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.17655				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.47980				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				100.00000	0.00000	100.09296				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IVC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.81195				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.63855				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.65475				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.65475				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			9.12000	103.22740	9.12000	103.20198				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	14.70583	100.00000	14.67292				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	10.17861	100.00000	10.15367				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.23362				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			9.21000	103.10635	9.21000	103.08070				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	99.99976				0.00	0	0
<b>Total IVC041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	101.46963				0.00	0	0
<b>Total IVC042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.86552				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	104.02822				0.00	0	0
<b>Total IVC044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.08886				0.00	0	0
<b>Total IVC045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.10498				0.00	0	0
<b>Total IVC046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC047 On 27/10/2015 Spot Bond			7.05500	100.25205	7.05500	100.23333				0.00	0	0
<b>Total IVC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	99.85353				0.00	0	0
<b>Total IVC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.43336				0.00	0	0
<b>Total IVC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.24835				0.00	0	0
<b>Total IVC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.89658				0.00	0	0
<b>Total IVC051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	101.59033				0.00	0	0
<b>Total IVC052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.71704				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				100.00000	0.00000	101.16333				0.00	0	0
<b>Total IVC054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.76078				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC056 On 29/04/2016 Spot Bond			100.00000	48.86817	100.00000	100.00000			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>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.97540			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	99.97972			0.00	0	0
<b>Total JDG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.11417			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	60.71746	100.00000	60.56541			0.00	0	0
<b>Total JDG03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.64850			0.00	0	0
<b>Total JDG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.01913			0.00	0	0
<b>Total KAP001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.05609			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.19605			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>
KCF03U On 30/10/2015 Spot Bond			100.00000	80.00000	100.00000	63.84152			0.00	0	0
<b>Total KCF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.35968			0.00	0	0
<b>Total KSB007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	99.87856			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			8.47000	138.33155	8.47000	138.29985			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				100.00000	0.00000	100.73128			0.00	300,000,000	300,000,000
<b>Total LBK03 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For LBK03</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.83186			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.22900			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.79282			0.00	0	0
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.34696			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			10.18000	102.04105	10.18000	102.01307			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	101.69045	9.71000	101.66381			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				100.00000	0.00000	99.98025			0.00	0	0
<b>Total LEW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL02 On 13/08/2017 Spot Bond			8.88500	99.12148	8.88500	99.09768		1,067,977,000,000.00		120,200,000	3,330,000,000
<b>Total LGL02 SPOT</b>								<b>1,067,977,000,000.00</b>		<b>120,200,000</b>	<b>3,330,000,000</b>
<b>Total For LGL02</b>								<b>1,067,977,000,000.00</b>		<b>120,200,000</b>	<b>3,330,000,000</b>
LGL03 On 03/04/2018 Spot Bond			8.95500	97.23258	8.95500	97.20931		0.00		0	730,000,000
<b>Total LGL03 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>730,000,000</b>
<b>Total For LGL03</b>								<b>0.00</b>		<b>0</b>	<b>730,000,000</b>
LGL04 On 14/08/2020 Spot Bond			9.85000	99.09840	9.85000	99.07209		985,000,000.00		100,000	580,000,000
<b>Total LGL04 SPOT</b>								<b>985,000,000.00</b>		<b>100,000</b>	<b>580,000,000</b>
<b>Total For LGL04</b>								<b>985,000,000.00</b>		<b>100,000</b>	<b>580,000,000</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
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.13848				0.00	0	0
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.43233				0.00	0	0
<b>Total LHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			8.57500	105.29471	8.57500	105.27042				0.00	0	1,040,000,000
<b>Total LHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>										<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.55913				0.00	0	0
<b>Total LHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.87561				0.00	0	0
<b>Total LOM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.45277				0.00	0	0
<b>Total LRFA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.52876				0.00	0	0
<b>Total LRFB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.63945				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				100.00000	0.00000	101.43386				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				100.00000	0.00000	100.83621				0.00	0	0
<b>Total MAQ065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total MAQ066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 11/05/2015 Spot Bond				100.00000	0.00000	99.79145				0.00	0	0
<b>Total MAQ067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	99.28620				0.00	0	0
<b>Total MAQ068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 09/07/2015 Spot Bond				100.00000	0.00000	98.76369				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			100.00000	80.04386	100.00000	79.86871				0.00	0	8,800,000,000
<b>Total MAQ070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,800,000,000</b>
<b>Total For MAQ070</b>										<b>0.00</b>	<b>0</b>	<b>8,800,000,000</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.02035				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.02795				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.76688				0.00	0	0
<b>Total MAQN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.67225				0.00	0	0
<b>Total MBF029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.34598				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.65937				0.00	600,000,000	300,000,000
<b>Total MBF033 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For MBF033</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.15601				0.00	0	0
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.47656				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				100.00000	0.00000	100.32277				0.00	0	0
<b>Total MBF039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	99.87938				0.00	0	0
<b>Total MBF040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	99.85640				0.00	0	0
<b>Total MBF041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	99.85299				0.00	0	0
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	100.97087				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				100.00000	0.00000	100.30329				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				100.00000	0.00000	100.32828				0.00	0	0
<b>Total MBF045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	56.27965	100.00000	56.14331				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	20.57226	100.00000	20.52187				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	19.92477	100.00000	19.87597				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	20.00383	100.00000	19.95485				0.00	0	0
<b>Total MBP31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP32 On 10/11/2017 Spot Bond			100.00000	16.79591	100.00000	18.52069				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	25.12054	100.00000	25.05764				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP34 On 29/04/2018 Spot Bond			100.00000	8.61102	100.00000	8.58993			000,000,000,000,000.00	200,000,000,000	200,000,000,000
<b>Total MBP34 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>200,000,000,000</b>	<b>200,000,000,000</b>
<b>Total For MBP34</b>									<b>10,000,000,000,000.00</b>	<b>200,000,000,000</b>	<b>200,000,000,000</b>
MBSA0 On 16/04/2019 Spot Bond			8.78000	101.17678	8.78000	101.15302			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			8.80000	100.70250	8.80000	100.67881			0.00	0	0
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	102.67514			0.00	0	0
<b>Total MBSA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.44317			0.00	0	0
<b>Total MEFSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.41042			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.51655			0.00	0	0
<b>Total MEFSA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/10/2016 Spot Bond			8.04000	101.30686	8.04000	101.28504			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			8.77000	104.70511	8.77000	104.68028			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			9.46500	105.80737	9.46500	105.78033			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.78617			0.00	0	0
<b>Total MFS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.81326			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			9.53000	103.57328	9.53000	103.66581			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			7.22500	101.47798	7.22500	101.45844		722,500,000,000.00		100,000,000	2,520,000,000
<b>Total MGL01 SPOT</b>								<b>722,500,000,000.00</b>		<b>100,000,000</b>	<b>2,520,000,000</b>
<b>Total For MGL01</b>								<b>722,500,000,000.00</b>		<b>100,000,000</b>	<b>2,520,000,000</b>
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.30245			0.00	0	0
<b>Total MIIL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL02 On 31/05/2017 Spot Bond			8.96500	103.29510	8.96500	103.27022			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.89923			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			9.34000	106.06990	9.34000	104.38103			0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.34122			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	23.73295	100.00000	23.67546			0.00	0	0
<b>Total MMS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.29761			0.00	0	0
<b>Total MQB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB02 On 31/05/2017 Spot Bond			8.66500	103.17033	8.66500	103.14630			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			7.17500	103.17910	7.17500	103.15911		18,601,905,000,000.00		2,592,600,000	1,361,300,000
<b>Total MTN03 SPOT</b>								<b>18,601,905,000,000.00</b>		<b>2,592,600,000</b>	<b>1,361,300,000</b>
<b>Total For MTN03</b>								<b>18,601,905,000,000.00</b>		<b>2,592,600,000</b>	<b>1,361,300,000</b>
MTN04 On 13/07/2017 Spot Bond			8.65500	105.87180	8.65500	105.84702		865,500,000,000.00		100,000,000	1,293,600,000
<b>Total MTN04 SPOT</b>								<b>865,500,000,000.00</b>		<b>100,000,000</b>	<b>1,293,600,000</b>
<b>Total For MTN04</b>								<b>865,500,000,000.00</b>		<b>100,000,000</b>	<b>1,293,600,000</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
N4A211 On 14/08/2020 Spot Bond			100.89771	7.71666	100.89771	7.69718				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	7.81477	100.61875	7.79508				0.00	0	0
<b>Total N4A302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	97.04818				0.00	0	0
<b>Total N4A502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.58761				0.00	0	0
<b>Total N4B508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4B508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.72521				0.00	0	0
<b>Total N4C508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68U On 14/08/2020 Spot Bond			100.00000	1.11315	100.00000	1.11037				0.00	0	0
<b>Total N4D68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L On 14/08/2020 Spot Bond			100.00000	1.11315	100.00000	1.11037			0.00	0	0
<b>Total N4E68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			8.91500	100.14301	8.91500	100.11888			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>
NBK10L On 25/07/2016 Spot Bond			7.66500	100.92167	7.66500	100.90070			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>
NBK11L On 28/11/2020 Spot Bond			9.05000	103.19742	9.05000	103.17219		5,460,770,000,000.00	603,400,000	301,700,000	
<b>Total NBK11A SPOT</b>								<b>5,460,770,000,000.00</b>	<b>603,400,000</b>	<b>301,700,000</b>	
<b>Total For NBK11A</b>								<b>5,460,770,000,000.00</b>	<b>603,400,000</b>	<b>301,700,000</b>	
NBK12L On 19/03/2021 Spot Bond			8.79000	103.71953	8.79000	103.69529		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>	
NBK13L On 19/03/2024 Spot Bond			9.25000	103.95689	9.25000	103.93134		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>	
NBK13L On 21/02/2017 Spot Bond				100.00000	0.00000	102.25586		0.00	0	50,000,000	
<b>Total NBK13B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>50,000,000</b>	
<b>Total For NBK13B</b>								<b>0.00</b>	<b>0</b>	<b>50,000,000</b>	
NBK14L On 26/06/2021 Spot Bond			9.15000	103.82380	9.15000	103.81586		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>	
NBK14L On 27/08/2015 Spot Bond				100.00000	0.00000	101.27516		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>	
NBK15L On 11/02/2022 Spot Bond			9.39000	98.90804	9.39000	98.86850		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>	
NBK15L On 27/08/2017 Spot Bond				100.00000	0.00000	102.37116		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>	
NBK16L On 12/02/2025 Spot Bond			10.07000	98.11514	10.07000	98.08852		2,014,000,000,000.00	200,000,000	3,600,000,000	
<b>Total NBK16A SPOT</b>								<b>2,014,000,000,000.00</b>	<b>200,000,000</b>	<b>3,600,000,000</b>	
<b>Total For NBK16A</b>								<b>2,014,000,000,000.00</b>	<b>200,000,000</b>	<b>3,600,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.19421				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>
NBK17I On 22/04/2026 Spot Bond			10.25000	98.26232	10.25000	98.23548				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				100.00000	0.00000	101.26438				0.00	0	0
<b>Total NBK17B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.63875				0.00	0	0
<b>Total NBK18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.42276				0.00	0	0
<b>Total NBK19B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.70097				0.00	0	0
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.53869				0.00	0	0
<b>Total NBK21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.53963				0.00	0	0
<b>Total NBK22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.58114				0.00	0	95,000,000
<b>Total NBK23B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>95,000,000</b>
<b>Total For NBK23B</b>										<b>0.00</b>	<b>0</b>	<b>95,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.58833				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				100.00000	0.00000	101.69511				0.00	20,000,000	10,000,000
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.15426				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A On 15/09/2015 Spot Bond			7.04500	102.54366	7.04500	102.52438			25,287,401,904,000.00	3,589,411,200	2,684,705,600
<b>Total NBK2A SPOT</b>									<b>25,287,401,904,000.00</b>	<b>3,589,411,200</b>	<b>2,684,705,600</b>
<b>Total For NBK2A</b>									<b>25,287,401,904,000.00</b>	<b>3,589,411,200</b>	<b>2,684,705,600</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.51262			0.00	0	0
<b>Total NBK2B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK2B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			8.80000	110.79573	8.80000	110.76981			880,000,000.00	100,000	3,560,000,000
<b>Total NBK3A SPOT</b>									<b>880,000,000.00</b>	<b>100,000</b>	<b>3,560,000,000</b>
<b>Total For NBK3A</b>									<b>880,000,000.00</b>	<b>100,000</b>	<b>3,560,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.64500	38.26736	10.64500	38.25676			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				100.00000	0.00000	100.20144			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			7.56500	102.48084	7.56500	102.46016			0.00	0	1,880,000,000
<b>Total NBK9A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,880,000,000</b>
<b>Total For NBK9A</b>									<b>0.00</b>	<b>0</b>	<b>1,880,000,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.75299			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>
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.27049			0.00	0	0
<b>Total NCLN58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	96.00856			0.00	0	0
<b>Total NCLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.20723			0.00	0	0
<b>Total NCLN62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total NCLN63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.01981			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6: On 29/01/2016 Spot Bond				100.00000	0.00000	99.99990				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	92.45236				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	100.50581				0.00	0	0
<b>Total NCLN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	101.58361				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.84844				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	100.80512				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 09/10/2017 Spot Bond				100.00000	0.00000	101.09497				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.77855				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.76214				0.00	0	0
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.76161				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 31/01/2017 Spot Bond				100.00000	0.00000	99.98139				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.87682				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			9.81500	107.47151	9.81500	106.07376			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.87147			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.85000	106.23345	9.85000	104.98253			0.00	0	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.87682			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.78897			0.00	0	0
<b>Total NCLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.78920			0.00	0	0
<b>Total NCLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.88538			0.00	0	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.89608			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				100.00000	0.00000	101.19235			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				100.00000	0.00000	100.42502			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			7.16500	102.45434	7.16500	102.43476		2,150,933,000,000.00		300,200,000	150,100,000
<b>Total NED11 SPOT</b>								<b>2,150,933,000,000.00</b>		<b>300,200,000</b>	<b>150,100,000</b>
<b>Total For NED11</b>								<b>2,150,933,000,000.00</b>		<b>300,200,000</b>	<b>150,100,000</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.02294			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.10809			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			9.98000	105.11006	9.98000	103.56025			0.00	0	0
<b>Total NED15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.97628			0.00	0	0
<b>Total NED16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.33683			0.00	0	0
<b>Total NED17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.30788			0.00	0	0
<b>Total NED18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.40137			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	123.27550	9.44500	123.24408			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				100.00000	0.00000	101.65067			0.00	0	0
<b>Total NHM001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600			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			1.96000	170.05647	1.96000	170.05758			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			2.36000	97.78292	2.36000	141.21479			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB12 On 07/12/2033 Spot Bond			3.45000	183.05138	3.45000	183.04284			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			2.75000	107.43381	2.75000	107.42899			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			3.00000	150.15340	3.00000	140.77262			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			2.91000	152.22068	2.91000	152.21683			0.00	0	0
<b>Total NILB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.58000	105.64836	8.58000	105.62384			0.00	0	0
<b>Total NMP20N SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			9.21000	106.87017	9.21000	106.84283			0.00	0	0
<b>Total NQ1A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	101.31778			0.00	0	0
<b>Total NQ1A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	101.27393			0.00	0	0
<b>Total NQ1A15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	101.24689			0.00	0	380,000,000
<b>Total NQ1A16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
<b>Total For NQ1A16</b>									<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	101.29125			0.00	800,000,000	600,000,000
<b>Total NQ1A17 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>600,000,000</b>
<b>Total For NQ1A17</b>									<b>0.00</b>	<b>800,000,000</b>	<b>600,000,000</b>
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	101.26466			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>
NQ1B10 On 22/05/2020 Spot Bond			9.41000	106.88401	9.41000	108.23571			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1: On 22/05/2015 Spot Bond				100.00000	0.00000	101.29130				0.00	0	0
<b>Total NQ1B14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1: On 22/05/2050 Spot Bond				100.00000	0.00000	101.31783				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1: On 22/05/2049 Spot Bond				100.00000	0.00000	101.30011				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.61000	106.89802	9.61000	106.86951				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.35336				0.00	0	0
<b>Total NQ1C14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.33556				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.34442				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.67189				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.56397				0.00	0	0
<b>Total NQF1D6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.37100				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			8.52500	116.36590	8.52500	116.33921				0.00	0	1,700,000,000
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
NRA02: On 31/10/2022 Spot Bond			9.24000	116.03049	9.24000	116.00154				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/05/2023 Spot Bond			1.85500	176.53131	1.85500	176.53298			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			10.07000	121.01014	10.07000	120.97749			0.00	0	3,020,000,000
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,020,000,000</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>3,020,000,000</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.30311			0.00	0	0
<b>Total NTC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.17978			0.00	0	0
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.81493			0.00	0	0
<b>Total NTC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.06655			0.00	0	0
<b>Total NTC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.27735			0.00	0	0
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.47656			0.00	0	0
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.74708			0.00	0	0
<b>Total NYT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13U On 28/05/2020 Spot Bond			100.00000	18.53670	100.00000	18.49028			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	83.39544	100.00000	83.20761			0.00	0	0
<b>Total OCT1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML01 On 27/10/2015 Spot Bond			7.06500	100.94304	7.06500	100.92416		1,413,000,000,000.00		200,000,000	600,000,000
<b>Total OML01 SPOT</b>								<b>1,413,000,000,000.00</b>		<b>200,000,000</b>	<b>600,000,000</b>
<b>Total For OML01</b>								<b>1,413,000,000,000.00</b>		<b>200,000,000</b>	<b>600,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.35668				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			9.73000	101.00710	9.73000	102.17558				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				100.00000	0.00000	100.95077				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			9.87000	100.40879	9.87000	100.64852				0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2027 Spot Bond			10.43000	100.41516	10.43000	100.59605				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2030 Spot Bond			11.07000	100.39452	11.07000	100.51422				0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	32.76800	100.00000	40.85743				0.00	0	0
<b>Total OTCA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	98.73000				0.00	0	0
<b>Total PBET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	101.42459				0.00	0	0
<b>Total PMM10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600				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>
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	103.47323				0.00	0	0
<b>Total PMM15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	101.14808				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.08754				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>
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.73481				0.00	0	0
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.75078				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.16588				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 30/06/2021 Spot Bond			9.44000	104.09590	9.44000	105.14673				0.00	0	0
<b>Total PPC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.01790				0.00	0	0
<b>Total PRE1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.01841				0.00	0	0
<b>Total PRE1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.01864				0.00	0	0
<b>Total PRE1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.01914				0.00	0	0
<b>Total PRE1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.02131				0.00	0	0
<b>Total PRE1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.02181				0.00	0	0
<b>Total PRE1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	99.97904				0.00	0	0
<b>Total PTH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PTH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			7.89000	43.88573	7.89000	43.87640			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R158 On 15/09/2015 Spot Bond			6.07500	104.35317	6.07500	104.33619		427,055,801,040,000.00	70,297,251,200	258,440,266,700	
<b>Total R158 SPOT</b>								<b>27,055,801,040,000.00</b>	<b>70,297,251,200</b>	<b>258,440,266,700</b>	
<b>Total For R158</b>								<b>27,055,801,040,000.00</b>	<b>70,297,251,200</b>	<b>258,440,266,700</b>	
R158P On 15/09/2015 Spot Bond			6.35500	97.65366	6.35500	97.63706		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			6.45500	110.79674	6.45500	110.77762		332,102,513,299,500.00	51,448,878,900	208,800,937,900	
<b>Total R159 SPOT</b>								<b>22,102,513,299,500.00</b>	<b>51,448,878,900</b>	<b>208,800,937,900</b>	
<b>Total For R159</b>								<b>22,102,513,299,500.00</b>	<b>51,448,878,900</b>	<b>208,800,937,900</b>	
R159P On 15/09/2016 Spot Bond			6.28500	91.84308	6.28500	91.82764		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			8.04000	122.10501	8.07000	121.82718		356,605,603,412,000.00	1,288,135,025,300	559,255,683,300	
<b>Total R186 SPOT</b>								<b>26,605,603,412,000.00</b>	<b>288,135,025,300</b>	<b>559,255,683,300</b>	
<b>Total For R186</b>								<b>26,605,603,412,000.00</b>	<b>288,135,025,300</b>	<b>559,255,683,300</b>	
R187P On 21/12/2026 Spot Bond			7.81000	40.98344	7.81000	40.97482		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			7.73000	38.33221	7.73000	38.32422		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			1.46000	290.77421	1.45000	290.98533		28,545,171,458,000.00	19,551,487,300	22,084,532,400	
<b>Total R197 SPOT</b>								<b>28,545,171,458,000.00</b>	<b>19,551,487,300</b>	<b>22,084,532,400</b>	
<b>Total For R197</b>								<b>28,545,171,458,000.00</b>	<b>19,551,487,300</b>	<b>22,084,532,400</b>	
R202 On 07/12/2033 Spot Bond			1.55000	241.17264	1.55000	241.17692		145,742,299,190,000.00	94,027,289,800	174,743,898,200	
<b>Total R202 SPOT</b>								<b>15,742,299,190,000.00</b>	<b>94,027,289,800</b>	<b>174,743,898,200</b>	
<b>Total For R202</b>								<b>15,742,299,190,000.00</b>	<b>94,027,289,800</b>	<b>174,743,898,200</b>	
R2023 On 28/02/2023 Spot Bond			7.82000	100.86387	7.85000	100.67007		094,180,516,804,000.00	139,920,782,200	306,963,979,100	
<b>Total R2023 SPOT</b>								<b>24,180,516,804,000.00</b>	<b>139,920,782,200</b>	<b>306,963,979,100</b>	
<b>Total For R2023</b>								<b>24,180,516,804,000.00</b>	<b>139,920,782,200</b>	<b>306,963,979,100</b>	
R203 On 15/09/2017 Spot Bond			7.07000	103.55673	7.10500	103.46055		681,801,393,745,000.00	662,206,703,500	1,115,026,966,800	
<b>Total R203 SPOT</b>								<b>21,801,393,745,000.00</b>	<b>662,206,703,500</b>	<b>1,115,026,966,800</b>	
<b>Total For R203</b>								<b>21,801,393,745,000.00</b>	<b>662,206,703,500</b>	<b>1,115,026,966,800</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
R2030 On 31/01/2030 Spot Bond			8.48000	97.94791	8.48000	97.92544			624,710,581,936,000.00	73,668,700,700	798,188,090,200
<b>Total R2030 SPOT</b>									<b>24,710,581,936,000.00</b>	<b>73,668,700,700</b>	<b>798,188,090,200</b>
<b>Total For R2030</b>									<b>24,710,581,936,000.00</b>	<b>73,668,700,700</b>	<b>798,188,090,200</b>
R2032 On 31/03/2032 Spot Bond			8.57500	97.79000	8.57500	97.76758			155,879,860,605,000.00	18,178,409,400	326,214,537,000
<b>Total R2032 SPOT</b>									<b>5,879,860,605,000.00</b>	<b>18,178,409,400</b>	<b>326,214,537,000</b>
<b>Total For R2032</b>									<b>5,879,860,605,000.00</b>	<b>18,178,409,400</b>	<b>326,214,537,000</b>
R2037 On 31/01/2037 Spot Bond			8.67000	100.41589	8.67000	100.39236			533,154,461,703,000.00	61,494,170,900	677,018,108,500
<b>Total R2037 SPOT</b>									<b>3,154,461,703,000.00</b>	<b>61,494,170,900</b>	<b>677,018,108,500</b>
<b>Total For R2037</b>									<b>3,154,461,703,000.00</b>	<b>61,494,170,900</b>	<b>677,018,108,500</b>
R204 On 21/12/2018 Spot Bond			7.31500	104.99878	7.35000	104.86636			697,026,693,400,500.00	231,992,712,700	732,238,873,100
<b>Total R204 SPOT</b>									<b>7,026,693,400,500.00</b>	<b>231,992,712,700</b>	<b>732,238,873,100</b>
<b>Total For R204</b>									<b>7,026,693,400,500.00</b>	<b>231,992,712,700</b>	<b>732,238,873,100</b>
R2044 On 31/01/2044 Spot Bond			8.73000	102.33735	8.73000	102.31320			001,359,664,082,000.00	114,703,283,400	216,682,536,000
<b>Total R2044 SPOT</b>									<b>1,359,664,082,000.00</b>	<b>114,703,283,400</b>	<b>216,682,536,000</b>
<b>Total For R2044</b>									<b>1,359,664,082,000.00</b>	<b>114,703,283,400</b>	<b>216,682,536,000</b>
R2048 On 28/02/2048 Spot Bond			8.70000	101.96945	8.70000	101.94586			547,945,457,240,000.00	177,924,765,200	381,875,160,500
<b>Total R2048 SPOT</b>									<b>7,945,457,240,000.00</b>	<b>177,924,765,200</b>	<b>381,875,160,500</b>
<b>Total For R2048</b>									<b>7,945,457,240,000.00</b>	<b>177,924,765,200</b>	<b>381,875,160,500</b>
R207 On 15/01/2020 Spot Bond			7.50500	101.09040	7.53000	100.97270			614,467,652,687,000.00	81,874,437,400	494,529,686,100
<b>Total R207 SPOT</b>									<b>14,467,652,687,000.00</b>	<b>81,874,437,400</b>	<b>494,529,686,100</b>
<b>Total For R207</b>									<b>14,467,652,687,000.00</b>	<b>81,874,437,400</b>	<b>494,529,686,100</b>
R208 On 31/03/2021 Spot Bond			7.61500	96.48448	7.64000	96.35038			514,785,911,958,500.00	198,921,327,900	978,519,002,200
<b>Total R208 SPOT</b>									<b>14,785,911,958,500.00</b>	<b>198,921,327,900</b>	<b>978,519,002,200</b>
<b>Total For R208</b>									<b>14,785,911,958,500.00</b>	<b>198,921,327,900</b>	<b>978,519,002,200</b>
R209 On 31/03/2036 Spot Bond			8.60000	77.87264	8.61500	77.73574			402,290,928,420,000.00	163,057,084,700	644,429,105,600
<b>Total R209 SPOT</b>									<b>2,290,928,420,000.00</b>	<b>163,057,084,700</b>	<b>644,429,105,600</b>
<b>Total For R209</b>									<b>2,290,928,420,000.00</b>	<b>163,057,084,700</b>	<b>644,429,105,600</b>
R210 On 31/03/2028 Spot Bond			1.51000	177.64075	1.51000	177.64414			2,492,801,922,000.00	1,650,862,200	36,602,181,100
<b>Total R210 SPOT</b>									<b>2,492,801,922,000.00</b>	<b>1,650,862,200</b>	<b>36,602,181,100</b>
<b>Total For R210</b>									<b>2,492,801,922,000.00</b>	<b>1,650,862,200</b>	<b>36,602,181,100</b>
R211 On 31/01/2017 Spot Bond			0.70000	131.88361	0.70000	131.88900			5,580,680,000.00	7,972,400	38,433,986,200
<b>Total R211 SPOT</b>									<b>5,580,680,000.00</b>	<b>7,972,400</b>	<b>38,433,986,200</b>
<b>Total For R211</b>									<b>5,580,680,000.00</b>	<b>7,972,400</b>	<b>38,433,986,200</b>
R212 On 31/01/2022 Spot Bond			1.40000	138.70029	1.40000	138.70328			3,796,556,960,000.00	2,711,826,400	162,751,513,200
<b>Total R212 SPOT</b>									<b>3,796,556,960,000.00</b>	<b>2,711,826,400</b>	<b>162,751,513,200</b>
<b>Total For R212</b>									<b>3,796,556,960,000.00</b>	<b>2,711,826,400</b>	<b>162,751,513,200</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
R213	On	28/02/2031	Spot Bond			8.50000	88.22030	8.52000	88.04424			928,668,132,400,000.00	109,255,074,400	611,919,832,700
<b>Total R213 SPOT</b>												<b>28,668,132,400,000.00</b>	<b>109,255,074,400</b>	<b>611,919,832,700</b>
<b>Total For R213</b>												<b>28,668,132,400,000.00</b>	<b>109,255,074,400</b>	<b>611,919,832,700</b>
R214	On	28/02/2041	Spot Bond			8.65000	78.99493	8.65000	78.97675			657,322,974,205,000.00	191,598,031,700	766,209,835,000
<b>Total R214 SPOT</b>												<b>57,322,974,205,000.00</b>	<b>191,598,031,700</b>	<b>766,209,835,000</b>
<b>Total For R214</b>												<b>57,322,974,205,000.00</b>	<b>191,598,031,700</b>	<b>766,209,835,000</b>
R228C	On	15/09/2015	Spot Bond			6.35500	97.65366	6.35500	97.63706			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			6.27500	94.73729	6.27500	94.72138			0.00	0	0
<b>Total R229C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R230C	On	15/09/2016	Spot Bond			6.28500	91.84308	6.28500	91.82764			0.00	0	0
<b>Total R230C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R327C	On	21/06/2015	Spot Bond			6.42500	99.09296	6.42500	99.07568			0.00	0	0
<b>Total R327C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R327C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R328C	On	21/12/2015	Spot Bond			6.29500	96.09393	6.29500	96.07757			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			6.27500	93.18231	6.27500	93.16650			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			6.33500	90.26136	6.33500	90.24590			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			7.08000	86.14910	7.08000	86.13263			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			7.13000	83.09758	7.13000	83.08159			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			7.35500	79.69143	7.35500	79.67562			0.00	0	0
<b>Total R333C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R334C On 21/12/2018 Spot Bond			7.33500	76.91876	7.33500	76.90354				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			7.31500	74.25690	7.31500	74.24224				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			7.30500	71.66888	7.30500	71.65475				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			7.49000	68.51193	7.49000	68.49809				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			7.47000	66.11066	7.47000	66.09734				0.00	0	0
<b>Total R338C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R338C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			7.56000	63.39166	7.56000	63.37873				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			7.53000	61.20015	7.53000	61.18772				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			7.50000	59.10150	7.50000	59.08955				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			7.47000	57.09134	7.47000	57.07984				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			7.43000	55.20885	7.43000	55.19778				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			7.39000	53.40906	7.39000	53.39841				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			8.01000	48.76985	8.01000	48.75933				0.00	0	0
<b>Total R345C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C On 21/12/2024 Spot Bond			7.97000	47.06608	7.97000	47.05597			0.00	0	0
<b>Total R346C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			7.93000	45.43933	7.93000	45.42963			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			7.89000	43.88573	7.89000	43.87640			0.00	0	0
<b>Total R348C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			7.85000	42.40159	7.85000	42.39262			0.00	0	0
<b>Total R349C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			7.81000	40.98344	7.81000	40.97482			0.00	0	0
<b>Total R350C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			7.77000	39.62802	7.77000	39.61972			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			7.73000	38.33221	7.73000	38.32422			0.00	0	0
<b>Total R352C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.02930			0.00	0	0
<b>Total RCSB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.64562			0.00	0	0
<b>Total RCSB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.58999			0.00	0	0
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.48723			0.00	0	0
<b>Total RCSB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.19935			0.00	0	0
<b>Total RCSB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB1 On 30/04/2017 Spot Bond			100.00000	26.58254	100.00000	22.62923				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	13.62070	100.00000	13.58735				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	31.44485	100.00000	31.36868				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	67.33701	100.00000	67.16839				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	31.05139	100.00000	30.97616				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	17.78372	100.00000	17.73968				0.00	0	0
<b>Total RCSB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF01 On 04/09/2017 Spot Bond			100.00000	21.18948	100.00000	21.13302				0.00	0	0
<b>Total RDF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02 On 04/12/2020 Spot Bond			100.00000	7.84557	100.00000	7.82490				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	15.96671	100.00000	15.92416				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	12.81414	100.00000	12.77999				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	8.95985	100.00000	8.93598				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				100.00000	0.00000	101.04277				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.02216				0.00	0	0
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.29401				0.00	0	0
<b>Total RDFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.36041				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 26/05/2015 Spot Bond				100.00000	0.00000	102.97600				0.00	0	0
<b>Total RDFC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	101.21590				0.00	0	0
<b>Total RDFC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	101.09732				0.00	0	0
<b>Total RDFC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	100.70274				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				100.00000	0.00000	100.70207				0.00	0	0
<b>Total RDFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES01 On 02/03/2018 Spot Bond			100.00000	17.92746	100.00000	17.88403				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02 On 02/03/2019 Spot Bond			100.00000	12.57612	100.00000	12.54565				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>
RES03 On 02/03/2020 Spot Bond			100.00000	10.41947	100.00000	10.39422				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>
RES04 On 02/03/2021 Spot Bond			100.00000	9.62800	100.00000	9.60468				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.55270			0.00	0	0
<b>Total RES12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.37325			0.00	0	0
<b>Total RES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.77906			0.00	0	0
<b>Total RES18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.07120			0.00	700,000,000	700,000,000
<b>Total RES24 SPOT</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
<b>Total For RES24</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.30529			0.00	0	0
<b>Total RES27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.20741			0.00	0	0
<b>Total RES29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.10606			0.00	0	0
<b>Total RES30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.51067			0.00	0	0
<b>Total RES31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.18700			0.00	0	0
<b>Total RES32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	86.43741			0.00	0	0
<b>Total RP005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	82.14848			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	89.59439			0.00	0	0
<b>Total RP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	88.60796			0.00	0	0
<b>Total RP008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.00408			0.00	0	0
<b>Total RP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	82.91746			0.00	0	0
<b>Total RP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	95.52632			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	104.82816	12.35000	104.79346			0.00	0	0
<b>Total RP018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	16.51211	100.00000	16.47077			0.00	0	0
<b>Total RP020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.36930			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>
RPP01U On 31/08/2018 Spot Bond			100.00000	6.38457	100.00000	6.36893			0.00	0	0
<b>Total RPP01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04U On 07/10/2016 Spot Bond			100.00000	34.66919	100.00000	34.58428			0.00	0	0
<b>Total RPP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP07U On 31/01/2016 Spot Bond			100.00000	51.20000	100.00000	63.83974			0.00	0	0
<b>Total RPP07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08U On 30/04/2020 Spot Bond			100.00000	12.65222	100.00000	12.38159			0.00	0	0
<b>Total RPP08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP09I On 21/11/2016 Spot Bond			100.00000	34.18741	100.00000	34.10180			0.00	0	0
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	107.41133			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>
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	77.02800			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			8.94000	104.92957	8.94000	104.90449			0.00	0	760,000,000
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>760,000,000</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>760,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.30000	104.89085	9.30000	104.86465			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			9.78000	89.84299	9.78000	107.37747			0.00	0	0
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	98.17426			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			7.65500	109.27043	7.65500	109.24776		18,372,000,000,000.00	2,400,000,000	2,650,000,000	
<b>Total SBK12 SPOT</b>								<b>18,372,000,000,000.00</b>	<b>2,400,000,000</b>	<b>2,650,000,000</b>	
<b>Total For SBK12</b>								<b>18,372,000,000,000.00</b>	<b>2,400,000,000</b>	<b>2,650,000,000</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600		0.00	0	0	
<b>Total SBK12/R157 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK12/R157</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.38876		0.00	20,000,000	10,000,000	
<b>Total SBK13 SPOT</b>								<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For SBK13</b>								<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
SBK14 On 01/12/2017 Spot Bond			9.24500	104.90103	9.24500	104.87500		0.00	0	63,000,000	
<b>Total SBK14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>63,000,000</b>	
<b>Total For SBK14</b>								<b>0.00</b>	<b>0</b>	<b>63,000,000</b>	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.83656		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.13563			0.00	0	0
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.38222			0.00	0	100,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.47449			0.00	0	100,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.10499			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.53006			0.00	20,000,000	110,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>110,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>20,000,000</b>	<b>110,000,000</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.02369			0.00	0	0
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK7 On 24/05/2015 Spot Bond			6.97500	104.33648	6.97500	104.31664			0.00	0	0
<b>Total SBK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			8.85000	99.30548	8.85000	99.28199			0.00	0	2,370,000,000
<b>Total SBK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,370,000,000</b>
<b>Total For SBK9</b>									<b>0.00</b>	<b>0</b>	<b>2,370,000,000</b>
SBN27 On 15/09/2015 Spot Bond			7.56500	103.78165	7.56500	103.76073		4,539,000,000,000.00		600,000,000	300,000,000
<b>Total SBN27 SPOT</b>								<b>4,539,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SBN27</b>								<b>4,539,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
SBN29 On 15/09/2015 Spot Bond			7.96000	103.63118	7.96000	103.60925			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			7.32500	103.87328	7.32500	103.85300			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			8.50500	100.47708	8.50500	100.45434		2,815,155,000,000.00		331,000,000	165,500,000
<b>Total SBN33 SPOT</b>								<b>2,815,155,000,000.00</b>		<b>331,000,000</b>	<b>165,500,000</b>
<b>Total For SBN33</b>								<b>2,815,155,000,000.00</b>		<b>331,000,000</b>	<b>165,500,000</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
SBN34 On 15/09/2015 Spot Bond			7.47000	103.81790	7.47000	103.79724			0.00	0	0
<b>Total SBN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			7.81500	103.68637	7.81500	103.66480			0.00	0	0
<b>Total SBN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.90724			0.00	0	0
<b>Total SBN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.48214			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			8.15500	102.51947	8.15500	102.49721			0.00	0	0
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.44701			0.00	0	0
<b>Total SBS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.77813			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.97986			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			9.40000	107.13594	9.40000	107.10891			0.00	0	150,000,000
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
SBS20 On 15/05/2026 Spot Bond			9.97000	105.12755	9.97000	105.09931			0.00	0	100,000,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.64629			0.00	20,000,000	10,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.30379			0.00	0	0
<b>Total SBS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.51152			0.00	2,000,000,000	1,000,000,000
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.55512			0.00	1,300,000,000	1,300,000,000
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>1,300,000,000</b>	<b>1,300,000,000</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>1,300,000,000</b>	<b>1,300,000,000</b>
SBS25 On 24/05/2019 Spot Bond			8.93000	103.63484	8.93000	103.60983			1,786,000,000.00	200,000	330,000,000
<b>Total SBS25 SPOT</b>									<b>1,786,000,000.00</b>	<b>200,000</b>	<b>330,000,000</b>
<b>Total For SBS25</b>									<b>1,786,000,000.00</b>	<b>200,000</b>	<b>330,000,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	22.64543	100.00000	22.59476			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			9.39000	106.27271	9.39000	106.24576			0.00	0	2,500,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	99.78567			0.00	0	0
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			8.90000	102.59027	8.90000	102.56573			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			9.98000	91.75503	9.98000	91.73035			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.43058			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			9.72000	104.17256	9.72000	104.14540			0.00	0	100,000,000
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.81752			0.00	0	0
<b>Total SBS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.83974			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.87000	102.51827	9.87000	102.49144			88,830,000,000,000.00	9,000,000,000	4,450,000,000
<b>Total SBS34 SPOT</b>									<b>88,830,000,000,000.00</b>	<b>9,000,000,000</b>	<b>4,450,000,000</b>
<b>Total For SBS34</b>									<b>88,830,000,000,000.00</b>	<b>9,000,000,000</b>	<b>4,450,000,000</b>
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	99.99987			0.00	0	0
<b>Total SBS35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.99985			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			8.93000	98.35158	8.93000	98.32785			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			10.17000	95.67496	10.17000	95.64875			0.00	0	51,500,000,000
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>51,500,000,000</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>51,500,000,000</b>
SBS39 On 29/01/2030 Spot Bond			10.57000	96.05446	10.57000	96.02714			211,400,000,000.00	20,000,000	110,000,000
<b>Total SBS39 SPOT</b>									<b>211,400,000,000.00</b>	<b>20,000,000</b>	<b>110,000,000</b>
<b>Total For SBS39</b>									<b>211,400,000,000.00</b>	<b>20,000,000</b>	<b>110,000,000</b>
SBS4 On 16/11/2021 Spot Bond			9.34000	100.34859	9.34000	100.32329			1,121,734,000,000.00	120,100,000	630,000,000
<b>Total SBS4 SPOT</b>									<b>1,121,734,000,000.00</b>	<b>120,100,000</b>	<b>630,000,000</b>
<b>Total For SBS4</b>									<b>1,121,734,000,000.00</b>	<b>120,100,000</b>	<b>630,000,000</b>
SBS9 On 07/07/2016 Spot Bond			7.45500	107.96910	7.45500	107.94727			149,100,000,000.00	20,000,000	470,000,000
<b>Total SBS9 SPOT</b>									<b>149,100,000,000.00</b>	<b>20,000,000</b>	<b>470,000,000</b>
<b>Total For SBS9</b>									<b>149,100,000,000.00</b>	<b>20,000,000</b>	<b>470,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.06000	129.17088	2.06000	278.77818			82,400,000,000.00	40,000,000	40,000,000
<b>Total SBSI11 SPOT</b>									<b>82,400,000,000.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For SBSI11</b>									<b>82,400,000,000.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			1.34500	102.60929	1.34500	130.44061			0.00	0	0
<b>Total SBSI12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	23.96266	100.00000	23.90461			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.36834				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	23.44687	100.00000	23.39007				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				164.78018	0.00000	82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			1.97000	115.04794	1.97000	129.05687				0.00	0	0
<b>Total SHI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	100.47299	6.50000	100.45543				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.08127				0.00	0	0
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.64735				0.00	0	0
<b>Total SHS03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.22229				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			9.13500	102.17002	9.13500	102.14494				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.79708			0.00	0	0
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.58571			0.00	0	0
<b>Total SHS07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.77135			0.00	0	0
<b>Total SHS08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 19/11/2016 Spot Bond			100.00000	24.99489	100.00000	24.93230			0.00	0	0
<b>Total SHS11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600			0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.02158			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>
SHS13L On 21/05/2015 Spot Bond			100.00000	96.70294	100.00000	96.45306			0.00	0	0
<b>Total SHS13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.98353			0.00	0	0
<b>Total SHS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16L On 29/06/2016 Spot Bond			100.00000	35.41260	100.00000	35.32681			0.00	0	0
<b>Total SHS16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17L On 30/09/2016 Spot Bond			100.00000	42.99178	100.00000	42.88764			0.00	0	0
<b>Total SHS17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18L On 30/11/2016 Spot Bond			100.00000	31.90405	100.00000	31.82591			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			9.44500	102.86701	9.44500	102.84122			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.20046			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				100.00000	0.00000	101.44875			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>
SLI2 On 15/08/2016 Spot Bond			7.70500	104.29184	7.70500	104.27007		23,115,000,000,000.00	3,000,000,000	3,640,000,000	
<b>Total SLI2 SPOT</b>								<b>23,115,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,640,000,000</b>	
<b>Total For SLI2</b>								<b>23,115,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,640,000,000</b>	
SLI3 On 15/08/2023 Spot Bond			8.95000	100.31326	8.95000	101.03090		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			8.50500	100.47708	8.50500	100.45434		0.00	0	3,290,000,000	
<b>Total SNT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>3,290,000,000</b>	
<b>Total For SNT01</b>								<b>0.00</b>	<b>0</b>	<b>3,290,000,000</b>	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.34475		0.00	0	0	
<b>Total SPDA2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.41028		0.00	0	0	
<b>Total SPDA3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.77273		0.00	0	0	
<b>Total SPDA4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.30211		0.00	0	0	
<b>Total SPDA5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA5</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.33742		0.00	0	0	
<b>Total SPDA6 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA6</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.34968		0.00	1,866,160,000	933,080,000	
<b>Total SPG001 SPOT</b>								<b>0.00</b>	<b>1,866,160,000</b>	<b>933,080,000</b>	
<b>Total For SPG001</b>								<b>0.00</b>	<b>1,866,160,000</b>	<b>933,080,000</b>	
SSA01 On 28/06/2016 Spot Bond			8.20500	104.78223	8.20500	104.75908		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.47554				0.00	0	0
<b>Total SSA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.27099				0.00	0	0
<b>Total SSA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			9.19000	95.87909	9.19000	95.85555				1,838,000,000.00	200,000	240,000,000
<b>Total SSA06 SPOT</b>										<b>1,838,000,000.00</b>	<b>200,000</b>	<b>240,000,000</b>
<b>Total For SSA06</b>										<b>1,838,000,000.00</b>	<b>200,000</b>	<b>240,000,000</b>
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.29412				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	100.77456				0.00	0	0
<b>Total SSN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.02053				0.00	0	0
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN004 On 31/03/2021 Spot Bond			9.21000	89.50940	9.21000	89.48739				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN005 On 31/03/2021 Spot Bond			9.21000	89.50940	9.21000	89.48739				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN007 On 15/01/2020 Spot Bond			8.95000	95.66482	8.95000	95.64168				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	100.92838				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN009 On 15/09/2017 Spot Bond			7.98500	101.57932	7.98500	101.55770				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN011 On 31/01/2025 Spot Bond			2.25000	112.10708	2.25000	112.53443				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 21/12/2018 Spot Bond			8.66000	100.81486	8.66000	100.79138			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				100.00000	0.00000	101.29860			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			10.15000	106.08280	10.15000	106.05395			0.00	0	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.15352			0.00	0	0
<b>Total SSN018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 28/02/2031 Spot Bond			10.39000	75.07516	10.39000	75.05450			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.17174			0.00	0	0
<b>Total SSN024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.25971			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.78315			0.00	0	0
<b>Total SSN027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.29002			0.00	0	0
<b>Total SSN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.83431			0.00	0	0
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	101.36932			0.00	0	0
<b>Total SSN030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SSN031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 20/12/2019 Spot Bond				100.00000	0.00000	100.80506				0.00	0	0
<b>Total SSN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.94383				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>
SY122C On 29/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	99.89487				0.00	0	0
<b>Total SY1222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	99.73709				0.00	0	0
<b>Total SY1224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1225 On 18/05/2015 Spot Bond				100.00000	0.00000	99.72599				0.00	0	0
<b>Total SY1225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1226 On 19/05/2015 Spot Bond				100.00000	0.00000	99.65035				0.00	10,400,000,000	10,400,000,000
<b>Total SY1226 SPOT</b>										<b>0.00</b>	<b>10,400,000,000</b>	<b>10,400,000,000</b>
<b>Total For SY1226</b>										<b>0.00</b>	<b>10,400,000,000</b>	<b>10,400,000,000</b>
SY1228 On 22/05/2015 Spot Bond				100.00000	0.00000	99.59849				0.00	0	0
<b>Total SY1228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1229 On 29/05/2015 Spot Bond				100.00000	0.00000	99.47400				0.00	9,000,000,000	9,000,000,000
<b>Total SY1229 SPOT</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>9,000,000,000</b>
<b>Total For SY1229</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>9,000,000,000</b>
SY123C On 09/06/2015 Spot Bond				100.00000	0.00000	99.28321				0.00	0	0
<b>Total SY1230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1231 On 10/06/2015 Spot Bond				100.00000	0.00000	99.26322				0.00	0	0
<b>Total SY1231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1232 On 17/06/2015 Spot Bond				100.00000	0.00000	99.14432			0.00	0	0
<b>Total SY1232 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1232</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	97.83956			0.00	0	0
<b>Total SY1234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1235 On 21/07/2015 Spot Bond				100.00000	0.00000	98.54593			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>
SY1236 On 20/05/2015 Spot Bond				100.00000	0.00000	99.63700			0.00	12,700,000,000	12,700,000,000
<b>Total SY1236 SPOT</b>									<b>0.00</b>	<b>12,700,000,000</b>	<b>12,700,000,000</b>
<b>Total For SY1236</b>									<b>0.00</b>	<b>12,700,000,000</b>	<b>12,700,000,000</b>
SY1237 On 28/07/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978			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>
SY1238 On 28/07/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978			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>
SZ18 On 30/09/2015 Spot Bond			6.53500	103.41707	6.53500	103.39905			0.00	0	280,000,000
<b>Total SZ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SZ18</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SZ25 On 30/09/2025 Spot Bond			8.72000	102.61595	8.72000	102.59202			0.00	0	0
<b>Total SZ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T12A10 On 21/02/2048 Spot Bond			100.00000	7.59363	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000
<b>Total T12A10 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For T12A10</b>								<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
T12A11 On 21/02/2048 Spot Bond			100.00000	7.94720	100.00000	100.00000		390,000,000,000,000.00	43,900,000,000	32,600,000,000	32,600,000,000
<b>Total T12A11 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>43,900,000,000</b>	<b>32,600,000,000</b>	<b>32,600,000,000</b>
<b>Total For T12A11</b>								<b>10,000,000,000,000.00</b>	<b>43,900,000,000</b>	<b>32,600,000,000</b>	<b>32,600,000,000</b>
T12A12 On 21/02/2048 Spot Bond			9.03000	100.10152	9.03000	9.03000		25,284,000,000,000.00	2,800,000,000	1,400,000,000	1,400,000,000
<b>Total T12A12 SPOT</b>								<b>15,284,000,000,000.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>	<b>1,400,000,000</b>
<b>Total For T12A12</b>								<b>15,284,000,000,000.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>	<b>1,400,000,000</b>
TF108L On 22/02/2016 Spot Bond			100.00000	63.99032	100.00000	63.83009			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.17017				0.00	0	0
<b>Total TFS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	99.91136				0.00	0	0
<b>Total TFS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.15977				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.75911				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.79707				0.00	200,000,000	100,000,000
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	101.28867				0.00	0	0
<b>Total TFS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	100.03812				0.00	0	0
<b>Total TFS132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.01877				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>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.01753				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			7.70500	103.35132	7.70500	103.32973				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.17902				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.18380				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A On 18/07/2017 Spot Bond			7.83000	102.18774	7.83000	102.16606				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.17640				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.18237				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	102.18920				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.17640				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.18237				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.16000	85.55177	7.16000	101.98214				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.19404				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	100.19308				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	100.21587				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	100.21280				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	100.30516				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.29467				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.17617				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.18380				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	102.43688	8.73000	102.41270				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	99.91081				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.18237				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			8.82000	93.95213	8.82000	100.55990				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.72845				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.18574				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19451				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19189				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19449				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21540				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21445				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21002				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28882				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28976				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29100				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.31094				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.35506				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			9.13000	101.27567	9.13000	101.81346				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.32860				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				100.00000	0.00000	101.39035				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			9.04000	99.82876	9.04000	99.80439				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.60425				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				100.00000	0.00000	101.69002				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A9 On 21/02/2048 Spot Bond			9.15000	93.72221	9.15000	98.74913				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>
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.46971				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>
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	101.46971				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>
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.78648				0.00	0	2,300,000,000
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,000</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,000</b>
TH12B4 On 21/02/2048 Spot Bond			100.00000	8.40179	100.00000	100.00000		190,000,000,000,000.00		1,900,000,000	1,900,000,000	
<b>Total TH12B4 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>1,900,000,000</b>	<b>1,900,000,000</b>	
<b>Total For TH12B4</b>								<b>10,000,000,000,000.00</b>		<b>1,900,000,000</b>	<b>1,900,000,000</b>	
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.61069				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>
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.61069				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>
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.95783				0.00	0	4,000,000,000
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
TH12C4 On 21/02/2048 Spot Bond			100.00000	9.19984	100.00000	100.00000		330,000,000,000,000.00		3,300,000,000	3,300,000,000	
<b>Total TH12C4 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>3,300,000,000</b>	<b>3,300,000,000</b>	
<b>Total For TH12C4</b>								<b>10,000,000,000,000.00</b>		<b>3,300,000,000</b>	<b>3,300,000,000</b>	
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.18205				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.18205				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.84090				0.00	0	1,100,000,000
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
TH12D: On 21/02/2048 Spot Bond			100.00000	9.94597	100.00000	100.00000		240,000,000,000,000.00		2,400,000,000	1,600,000,000	
<b>Total TH12D4 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>2,400,000,000</b>	<b>1,600,000,000</b>	
<b>Total For TH12D4</b>								<b>10,000,000,000,000.00</b>		<b>2,400,000,000</b>	<b>1,600,000,000</b>	
TH9A1( On 18/07/2016 Spot Bond				100.00000	0.00000	100.18598				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond			101.06155	5.94371	101.06155	5.92902				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.42215				0.00	0	0
<b>Total THE9A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.18234				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.58985			0.00	0	400,000,000
<b>Total THE9A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For THE9A3</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.18234			0.00	0	0
<b>Total THE9A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.18477			0.00	0	0
<b>Total THE9A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.18598			0.00	0	0
<b>Total THE9A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.18088			0.00	0	0
<b>Total THE9A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.18477			0.00	0	0
<b>Total THE9A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.19813			0.00	0	0
<b>Total THE9B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.19813			0.00	0	0
<b>Total THE9B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.19813			0.00	0	0
<b>Total THE9B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.21754			0.00	0	0
<b>Total THE9C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.22239			0.00	0	0
<b>Total THE9C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.21633			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.31295			0.00	0	0
<b>Total THE9D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.31897			0.00	0	0
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.31656			0.00	0	0
<b>Total THE9D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			6.62500	99.98186	6.62500	100.00000			0.00	0	550,000,000
<b>Total TL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For TL15</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
TL20 On 22/02/2020 Spot Bond			9.48000	88.08325	9.48000	88.02933			0.00	0	200,000,000
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
TL20/R On 25/11/2020 Spot Bond			10.00000	108.69400	10.00000	108.66600			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			8.05500	106.95576	8.05500	106.93243		1,611,000,000.00		200,000	7,143,533,300
<b>Total TN17 SPOT</b>								<b>1,611,000,000.00</b>		<b>200,000</b>	<b>7,143,533,300</b>
<b>Total For TN17</b>								<b>1,611,000,000.00</b>		<b>200,000</b>	<b>7,143,533,300</b>
TN20 On 17/09/2020 Spot Bond			9.38500	105.86104	9.38500	105.83467		938,500,000.00		100,000	7,810,000,000
<b>Total TN20 SPOT</b>								<b>938,500,000.00</b>		<b>100,000</b>	<b>7,810,000,000</b>
<b>Total For TN20</b>								<b>938,500,000.00</b>		<b>100,000</b>	<b>7,810,000,000</b>
TN20U On 14/04/2020 Spot Bond			100.00000	1.49882	100.00000	1.49515		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			9.60000	106.70068	9.60000	106.67304		0.00		0	11,370,000,000
<b>Total TN23 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>11,370,000,000</b>
<b>Total For TN23</b>								<b>0.00</b>		<b>0</b>	<b>11,370,000,000</b>
TN25 On 19/08/2025 Spot Bond			9.82000	99.76462	9.82000	99.73820		0.00		0	15,650,000,000
<b>Total TN25 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>15,650,000,000</b>
<b>Total For TN25</b>								<b>0.00</b>		<b>0</b>	<b>15,650,000,000</b>
TN27 On 14/11/2027 Spot Bond			9.87000	97.20682	9.87000	97.18095		1,974,000,000.00		200,000	9,570,000,000
<b>Total TN27 SPOT</b>								<b>1,974,000,000.00</b>		<b>200,000</b>	<b>9,570,000,000</b>
<b>Total For TN27</b>								<b>1,974,000,000.00</b>		<b>200,000</b>	<b>9,570,000,000</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
TN30 On 09/10/2030 Spot Bond			10.23000	102.66312	10.23000	102.63514			511,500,000,000.00	50,000,000	2,525,000,000
<b>Total TN30 SPOT</b>									<b>511,500,000,000.00</b>	<b>50,000,000</b>	<b>2,525,000,000</b>
<b>Total For TN30</b>									<b>511,500,000,000.00</b>	<b>50,000,000</b>	<b>2,525,000,000</b>
TN40 On 09/10/2040 Spot Bond			10.57000	102.18187	10.57000	102.15312			2,431,100,000,000.00	230,000,000	1,115,000,000
<b>Total TN40 SPOT</b>									<b>2,431,100,000,000.00</b>	<b>230,000,000</b>	<b>1,115,000,000</b>
<b>Total For TN40</b>									<b>2,431,100,000,000.00</b>	<b>230,000,000</b>	<b>1,115,000,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.99608			0.00	660,000,000	330,000,000
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.18292			0.00	0	1,000,000,000
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.48921			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.52662			0.00	0	0
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.53048			0.00	0	0
<b>Total TORQ4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.71512			0.00	0	0
<b>Total TORQ5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.09812			0.00	0	0
<b>Total TORQ6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.52858			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	108.69400	10.00000	108.66600			0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.44483			0.00	0	400,000,000
<b>Total TPDA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For TPDA02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.45376				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.36225				0.00	0	0
<b>Total TPDA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.38561				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.00000	10.00000	99.97234				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	100.00000	9.75000	99.97303				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	10.00000	100.00000	9.97335				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.85993				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.91120				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	7.94800	100.00000	7.91581				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	8.46857	100.00000	8.43427				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond			100.00000		0.00000	100.93961				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	8.78091	100.00000	8.74535				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.94528			0.00	0	0
<b>Total TRAC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.04119	100.00000	9.00458			0.00	0	0
<b>Total TRAC2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.10336			0.00	0	0
<b>Total TRAD1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.21665	100.00000	12.16719			0.00	0	0
<b>Total TRAD2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.44770			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	15.70446	100.00000	15.64086			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	11.39908	100.00000	11.87952			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>
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	99.48013			0.00	0	0
<b>Total TSP167 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP167</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	99.22535			0.00	0	0
<b>Total TSP168 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	98.67805			0.00	0	0
<b>Total TSP170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	98.44576			0.00	0	0
<b>Total TSP171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	98.17276			0.00	0	0
<b>Total TSP172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP172 On 20/08/2015 Spot Bond				100.00000	0.00000	97.88933				0.00	0	0
<b>Total TSP173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	97.62027				0.00	0	0
<b>Total TSP174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	101.65996				0.00	0	0
<b>Total TSP175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	100.49595				0.00	0	0
<b>Total TSP177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	96.56355				0.00	0	0
<b>Total TSP178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	96.09149				0.00	0	0
<b>Total TSP179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	95.75453				0.00	0	0
<b>Total TSP180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	95.08812				0.00	0	0
<b>Total TSP181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP182 On 30/04/2015 Spot Bond				100.00000	0.00000	99.98345				0.00	0	0
<b>Total TSP182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	94.87214				0.00	0	0
<b>Total TSP183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	94.50734				0.00	0	0
<b>Total TSP184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	94.17561				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	93.78822				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>
TSP187 On 25/06/2015 Spot Bond				100.00000	0.00000	99.05937				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>
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	93.51905				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>
TTO01U On 28/08/2019 Spot Bond			100.00000	15.35244	100.00000	15.31400				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				100.00000	0.00000	101.60219				0.00	0	0
<b>Total TWC083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 25/05/2015 Spot Bond				100.00000	0.00000	101.40742				0.00	0	0
<b>Total TWC084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	101.37123				0.00	0	0
<b>Total TWC085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 02/06/2015 Spot Bond				100.00000	0.00000	101.11260				0.00	0	0
<b>Total TWC087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 22/06/2015 Spot Bond				100.00000	0.00000	100.65972				0.00	0	0
<b>Total TWC089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	100.68006				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 14/05/2015 Spot Bond				100.00000	0.00000	100.28055				0.00	0	0
<b>Total TWC091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 10/07/2015 Spot Bond				100.00000	0.00000	100.28528				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC09 On 13/07/2015 Spot Bond				100.00000	0.00000	100.24962				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				100.00000	0.00000	100.21396				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				100.00000	0.00000	100.16323				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				100.00000	0.00000	100.16047				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				100.00000	0.00000	100.10713				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>
TWCJ1 On 02/06/2015 Spot Bond				100.00000	0.00000	101.23151				0.00	0	0
<b>Total TWCJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 13/07/2015 Spot Bond			100.00000	83.14351	100.00000	82.95455				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>
TWCM On 02/06/2015 Spot Bond				100.00000	0.00000	101.12959				0.00	0	0
<b>Total TWCM17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 13/07/2015 Spot Bond				100.00000	0.00000	100.25538				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>
UG21 On 02/03/2021 Spot Bond			9.04000	109.09534	9.04000	109.06913				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.20632	100.00000	8.18990				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB01L On 20/01/2023 Spot Bond			100.00000	8.01648	100.00000	8.00043				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>
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	101.82102				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>
VKC07L On 04/09/2015 Spot Bond			100.00000	74.18699	100.00000	74.03651				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				100.00000	0.00000	100.65394				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				100.00000	0.00000	100.65200				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>
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	99.82835				0.00	0	0
<b>Total VKE01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.82240				0.00	0	0
<b>Total VKE02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.82223				0.00	0	0
<b>Total VKE03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.61487				0.00	0	0
<b>Total VKE04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.63117				0.00	0	0
<b>Total VKE05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	7.70381	100.00000	7.68838				0.00	0	0
<b>Total VPA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01L On 20/01/2023 Spot Bond			100.00000	7.51396	100.00000	7.49893				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00022	100.00000	0.00022			0.00	0	0
<b>Total WRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			6.84500	111.00649	6.84500	110.98586			0.00	0	10,000,000,000
<b>Total WS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For WS04</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
WS05 On 01/08/2018 Spot Bond			1.14000	240.62456	1.14000	240.63147		385,206,000,000.00		337,900,000	337,900,000
<b>Total WS05 SPOT</b>								<b>385,206,000,000.00</b>		<b>337,900,000</b>	<b>337,900,000</b>
<b>Total For WS05</b>								<b>385,206,000,000.00</b>		<b>337,900,000</b>	<b>337,900,000</b>
WSP1 On 28/05/2015 Spot Bond			6.39500	103.98985	6.39500	103.97173			0.00	0	0
<b>Total WSP1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			7.60500	106.42747	7.60500	106.40554			0.00	0	5,000,000,000
<b>Total WSP2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For WSP2</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
WSP3 On 28/05/2019 Spot Bond			7.90500	107.54656	7.90500	107.52354			0.00	0	0
<b>Total WSP3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.15500	107.24855	8.15500	107.22488			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			8.24000	107.36893	8.24000	107.34499			0.00	0	2,700,000,000
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
Z014 On 30/06/2015 Spot Bond			6.02500	99.00312	6.02500	98.98694			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			5.95500	97.27041	5.95500	97.25497			0.00	0	0
<b>Total Z020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			6.02500	98.98694	6.02500	98.97077			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			7.29500	72.87723	7.29500	72.86304			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
ZA021 On 20/10/2015 Spot Bond			100.00000	67.84387	100.00000	67.71800			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	38.10941	100.00000	38.03711			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>57,670,823,642,110,000.00</b>	<b>4,370,818,559,500</b>	<b>728,675,057,150</b>	
<b>Total for SPOT :</b>									<b>57,670,823,642,110,000.00</b>	<b>370,818,559,500</b>	<b>728,675,057,150</b>	
<b>Total Futures</b>										<b>57 670 855 410 722 000.00</b>	<b>370,818,725,076</b>	<b>728,675,500,832</b>
<b>Total Options</b>									<b>71 504 540.10</b>	<b>31,274</b>	<b>68,134</b>	
<b>Grand Total:</b>									<b>57,670,855,482,226,600.00</b>	<b>370,818,756,350</b>	<b>728,675,568,966</b>	