



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/08/2015 Bond Future			124.32795	124.32795	124.46299	124.46299			0.00	0	0
EL28 On 05/11/2015 Bond Future			124.77857	124.77857	124.91960	124.91960			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 06/08/2015 Bond Future	125.00	Put			537.01000	0.53701	672,050		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			547.01000	0.54701	682,050		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			527.01000	0.52701	662,050		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			2,070.40000	2.07040	2,211,430		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			2,080.40000	2.08040	2,221,430		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			2,090.40000	2.09040	2,231,430		0.00	0	0
<b>Total EL28 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/08/2015	Bond Future			9.88945	83.09552	9.87238	83.21616			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.98150	80.64454	9.96352	80.76964			0.00	0	0
ES33	On	04/02/2016	Bond Future			10.07073	82.01824	10.05221	82.14513			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,396</b>
ES33	On	06/08/2015	Bond Future	9.61	Put			1,889.57000	1.88957	2,010,210		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			2,036.37000	2.03637	2,157,010		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			1,962.92000	1.96292	2,083,560		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			7,084.51000	7.08451	7,209,610		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			7,243.07000	7.24307	7,368,170		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			7,163.74000	7.16374	7,288,840		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			428.48000	0.42848	555,370		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			359.37000	0.35937	486,260		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			290.35000	0.29035	417,240		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,396</b>
I2025	On	06/08/2015	Bond Future			119.35139	119.35139	119.22196	119.22196			0.00	0	38
I2025	On	05/11/2015	Bond Future			121.27030	121.27030	121.14240	121.14240			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>38</b>
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			1,768.04000	1.76804	1,638,610		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			1,778.04000	1.77804	1,648,610		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			1,788.04000	1.78804	1,658,610		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			1,857.60000	1.85760	1,729,700		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			1,867.60000	1.86760	1,739,700		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			1,847.60000	1.84760	1,719,700		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>38</b>
I2038	On	06/08/2015	Bond Future			123.79351	123.79351	122.44641	122.44641			0.00	0	3,627
I2038	On	05/11/2015	Bond Future			125.78392	125.78392	124.41888	124.41888			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,627</b>
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			5,543.59000	5.54359	4,196,490		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			5,553.59000	5.55359	4,206,490		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			5,563.59000	5.56359	4,216,490		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			9,591.12000	9.59112	8,226,080		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			9,571.12000	9.57112	8,206,080		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			9,581.12000	9.58112	8,216,080		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>3,627</b>
I2046	On	06/08/2015	Bond Future			121.68204	121.68204	121.81397	121.81397			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			122.23193	122.23193	122.36972	122.36972			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,722</b>
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			7,176.03000	7.17603	7,307,960		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			7,186.03000	7.18603	7,317,960		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			7,196.03000	7.19603	7,327,960		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			10,620.28000	10.62028	10,758,070		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			10,630.28000	10.63028	10,768,070		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			10,640.28000	10.64028	10,778,070		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>5,722</b>
I2050	On	06/08/2015	Bond Future			132.30936	132.30936	131.84201	131.84201			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			134.43640	134.43640	133.96549	133.96549			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,821</b>
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/08/2015	Bond Future	136.99	Put			5,147.99000	5.14799	4,680,640		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			5,157.99000	5.15799	4,690,640		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			5,167.99000	5.16799	4,700,640		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			11,024.51000	11.02451	10,553,600		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			11,034.51000	11.03451	10,563,600		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			11,044.51000	11.04451	10,573,600		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>3,821</b>
R186	On	06/08/2015	Bond Future			8.40906	116.57891	8.38094	116.80309		9.64	34,390,778.45	295	40,121
R186	On	05/11/2015	Bond Future			8.47446	118.45286	8.44482	118.68427		9.53	0.00	0	500
R186	On	04/02/2016	Bond Future			8.53213	115.17122	8.50143	115.40601		9.34	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.58021	117.22814	8.54797	117.46979		9.34	0.00	0	0
<b>Total R186 Future</b>												<b>34,390,778.45</b>	<b>295</b>	<b>46,133</b>
R186	On	06/08/2015	Bond Future	8.90	Call			4,498.33000	4.49833	4,309,570	9.89	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			454.75000	0.45475	490,170	9.89	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			2,109.62000	2.10962	1,975,650	9.63	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			1,480.84000	1.48084	1,571,050	9.63	0.00	0	75
R186	On	06/08/2015	Bond Future	8.55	Call			2,529.22000	2.52922	2,381,580	9.67	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			1,190.35000	1.19035	1,266,890	9.67	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.05	Call			746.51000	0.74651	679,080	9.49	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			3,430.41000	3.43041	3,587,160	9.49	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,204.99000	3.20499	3,039,480	9.75	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Put			851.06000	0.85106	909,730	9.75	0.00	0	20
R186	On	06/08/2015	Bond Future	8.45	Call			2,065.68000	2.06568	1,933,280	9.62	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,516.17000	1.51617	1,607,950	9.62	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			619.87000	0.61987	561,100	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,799.47000	3.79947	3,964,880	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,290.12000	2.29012	2,149,970	9.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			1,345.00000	1.34500	1,429,030	9.64	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.00	Call			639.73000	0.63973	579,710	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,736.52000	3.73652	3,900,680	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			660.20000	0.66020	598,640	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,674.25000	3.67425	3,836,870	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			1,655.87000	1.65587	1,539,500	9.59	0.00	0	20
R186	On	06/08/2015	Bond Future	8.35	Put			1,903.23000	1.90323	2,011,040	9.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.65	Call			178.52000	0.17852	155,670	9.34	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			6,221.40000	6.22140	6,422,730	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			267.13000	0.26713	235,560	9.38	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			5,458.19000	5.45819	5,650,800	9.38	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			387.05000	0.38705	345,330	9.42	0.00	0	20
R186	On	06/08/2015	Bond Future	7.85	Put			4,734.40000	4.73440	4,916,860	9.42	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,745.31000	3.74531	3,879,870	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Call			2,887.84000	2.88784	2,769,710	9.51	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,847.35000	2.84735	2,960,630	9.51	0.00	0	6,248
R186	On	05/11/2015	Bond Future	7.73	Call			852.81000	0.85281	805,010	9.27	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			6,632.14000	6.63214	6,815,750	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,251.79000	1.25179	1,314,580	9.75	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.25	Call			2,161.51000	2.16151	2,063,660	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,698.52000	3.69852	3,832,080	9.44	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.22	Call			2,063.56000	2.06356	1,968,730	9.43	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,839.74000	3.83974	3,976,320	9.43	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,128.65000	2.12865	2,031,800	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,652.42000	3.65242	3,784,960	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,509.18000	2.50918	2,401,180	9.48	0.00	0	169
R186	On	05/11/2015	Bond Future	8.35	Put			3,253.76000	3.25376	3,377,170	9.48	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.85	Call			4,698.82000	4.69882	4,542,620	9.68	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			1,590.11000	1.59011	1,665,320	9.68	0.00	0	169
R186	On	05/11/2015	Bond Future	9.00	Call			5,482.04000	5.48204	5,313,420	9.75	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			2,194.99000	2.19499	2,096,120	9.44	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			818.01000	0.81801	780,700	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,935.44000	8.93544	9,132,920	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			832.04000	0.83204	794,190	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,865.45000	8.86545	9,062,390	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			847.01000	0.84701	808,610	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,796.48000	8.79648	8,992,870	9.01	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,989.24000	4.98924	5,129,880	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,447.22000	3.44722	3,345,950	9.29	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,946.54000	4.94654	5,086,920	9.29	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,368.95000	1.36895	1,320,000	9.03	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,125.34000	9.12534	9,318,040	9.03	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,379.92000	3.37992	3,279,610	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			5,032.20000	5.03220	5,173,540	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,413.47000	3.41347	3,312,460	9.28	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>48,827</b>
<b>Total For R186</b>												<b>34,390,778.45</b>	<b>295</b>	<b>94,960</b>

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	06/08/2015	Bond Future			286.67076	286.67076	286.36417	286.36417			0.00	0	997
R197	On	05/11/2015	Bond Future			291.27906	291.27906	290.97611	290.97611			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>997</b>
R197	On	06/08/2015	Bond Future	288.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			1,635.83000	1.63583	1,329,240		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			1,645.83000	1.64583	1,339,240		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			1,625.83000	1.62583	1,319,240		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			4,033.89000	4.03389	3,730,940		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			4,013.89000	4.01389	3,710,940		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			4,023.89000	4.02389	3,720,940		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>997</b>
R202	On	06/08/2015	Bond Future			234.68242	234.68242	234.42936	234.42936			0.00	0	53,356
R202	On	05/11/2015	Bond Future			238.45493	238.45493	238.20493	238.20493			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>53,356</b>
R202	On	06/08/2015	Bond Future	240.01	Put			5,580.64000	5.58064	5,327,580		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			5,560.64000	5.56064	5,307,580		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			5,570.64000	5.57064	5,317,580		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			7,795.07000	7.79507	7,545,070		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			7,805.07000	7.80507	7,555,070		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			7,785.07000	7.78507	7,535,070		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>53,356</b>
R2023	On	06/08/2015	Bond Future			8.24581	100.72115	8.21783	100.87362		7.39	0.00	0	20,973
R2023	On	05/11/2015	Bond Future			8.32198	98.41708	8.29215	98.57502		7.61	0.00	0	0
R2023	On	04/02/2016	Bond Future			8.39235	100.09309	8.36116	100.25333		7.31	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,973</b>
R2023	On	06/08/2015	Bond Future	9.07	Call			4,605.39000	4.60539	4,462,140	7.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/08/2015	Bond Future	9.07	Put			93.36000	0.09336	102,580	7.79	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			1,240.85000	1.24085	1,157,370	7.39	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,120.02000	1.12002	1,189,010	7.39	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			1,269.33000	1.26933	1,184,730	7.39	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,094.05000	1.09405	1,161,920	7.39	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			1,298.49000	1.29849	1,212,770	7.40	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,068.81000	1.06881	1,135,560	7.40	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,816.67000	2.81667	2,903,220	7.47	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,218.75000	1.21875	1,146,630	7.47	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,782.77000	2.78277	2,868,590	7.47	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,239.17000	1.23917	1,166,320	7.47	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,749.13000	2.74913	2,834,220	7.47	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			1,198.56000	1.19856	1,127,170	7.47	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,555.15000	1.55515	1,479,660	7.17	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			3,382.41000	3.38241	3,467,160	7.17	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,514.91000	1.51491	1,440,610	7.17	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			3,447.53000	3.44753	3,533,470	7.17	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,534.95000	1.53495	1,460,050	7.17	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			3,414.87000	3.41487	3,500,210	7.17	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>911</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>21,884</b>
R203	On	06/08/2015	Bond Future			7.35828	105.05203	7.33579	105.09543		2.42	0.00	0	17,787
R203	On	05/11/2015	Bond Future			7.47006	102.57528	7.44244	102.62258		2.13	0.00	0	0
R203	On	04/02/2016	Bond Future			7.57137	104.32234	7.53937	104.37000		1.60	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,787</b>
R203	On	06/08/2015	Bond Future	6.74	Call			59.76000	0.05976	52,200	2.35	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,218.33000	1.21833	1,254,170	2.35	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			62.26000	0.06226	54,450	2.35	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			1,201.24000	1.20124	1,236,830	2.35	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			64.83000	0.06483	56,790	2.35	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			1,184.23000	1.18423	1,219,590	2.35	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,065.10000	1.06510	1,025,990	2.47	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			97.73000	0.09773	102,020	2.47	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			16.90000	0.01690	14,680	2.02	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,510.22000	2.51022	2,555,300	2.02	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			15.82000	0.01582	13,720	2.02	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,544.52000	2.54452	2,589,720	2.02	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			16.35000	0.01635	14,190	2.02	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,527.36000	2.52736	2,572,500	2.02	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			345.44000	0.34544	333,040	1.58	0.00	0	0

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	04/02/2016	Bond Future	7.26	Put			762.81000	0.76281	798,070	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			333.73000	0.33373	321,690	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			781.07000	0.78107	816,690	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			339.55000	0.33955	327,330	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			771.90000	0.77190	807,340	1.58	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>22,787</b>
R2030	On	06/08/2015	Bond Future			8.79052	93.85323	8.76255	94.06980			0.00	0	9,953
R2030	On	05/11/2015	Bond Future			8.85410	95.36290	8.82486	95.58591			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,953</b>
R2030	On	06/08/2015	Bond Future	7.76	Put			8,251.21000	8.25121	8,467,780		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			8,425.95000	8.42595	8,642,520		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			8,338.53000	8.33853	8,555,100		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			2,608.30000	2.60830	2,831,310		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			2,528.94000	2.52894	2,751,950		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			2,449.67000	2.44967	2,672,680		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>9,953</b>
R2032	On	06/08/2015	Bond Future			8.88298	97.55578	8.85486	97.78851			0.00	0	1,579
R2032	On	05/11/2015	Bond Future			8.94761	94.96940	8.91826	95.20884			0.00	0	0
R2032	On	04/02/2016	Bond Future			9.00613	96.58717	8.97592	96.83027			0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,579</b>
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			3,010.42000	3.01042	3,243,150		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			2,923.69000	2.92369	3,156,420		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			3,097.26000	3.09726	3,329,990		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			7,962.22000	7.96222	8,201,660		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Put			7,870.36000	7.87036	8,109,800		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			8,054.20000	8.05420	8,293,640		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	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			2,180.12000	2.18012	2,423,220		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			2,347.06000	2.34706	2,590,160		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			2,263.54000	2.26354	2,506,640		0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>1,579</b>
R2037	On	06/08/2015	Bond Future			8.96673	95.85825	8.93862	96.11535			34,604,828.25	361	33,021
R2037	On	05/11/2015	Bond Future			9.02599	97.40021	8.99673	97.66457			0.00	0	0
R2037	On	04/02/2016	Bond Future			9.08093	94.80163	9.05086	95.07006			0.00	0	0
<b>Total R2037 Future</b>												<b>34,604,828.25</b>	<b>361</b>	<b>33,021</b>
R2037	On	06/08/2015	Bond Future	8.76	Put			1,659.40000	1.65940	1,916,500		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			1,848.00000	1.84800	2,105,100		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			1,753.63000	1.75363	2,010,730		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	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			9,632.85000	9.63285	9,897,210		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			9,843.44000	9.84344	10,107,800		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			9,738.06000	9.73806	10,002,420		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			2,752.74000	2.75274	3,021,170		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			2,659.25000	2.65925	2,927,680		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			2,846.36000	2.84636	3,114,790		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>34,604,828.25</b>	<b>361</b>	<b>33,021</b>
R204	On	06/08/2015	Bond Future			7.67640	102.06346	7.63301	102.19070		3.69	4,082,538.40	40	21,429
R204	On	05/11/2015	Bond Future			7.77424	103.70409	7.72576	103.83653		3.51	0.00	0	0
R204	On	04/02/2016	Bond Future			7.85909	101.43275	7.80602	101.56701		3.05	0.00	0	0
<b>Total R204 Future</b>												<b>4,082,538.40</b>	<b>40</b>	<b>21,429</b>
R204	On	06/08/2015	Bond Future	7.74	Call			769.72000	0.76972	690,590	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			456.33000	0.45633	504,440	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			787.09000	0.78709	707,010	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			444.47000	0.44447	491,630	3.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.76	Call			804.67000	0.80467	723,650	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			432.83000	0.43283	479,050	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,300.28000	2.30028	2,180,340	3.85	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			51.35000	0.05135	58,650	3.85	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			31.84000	0.03184	26,360	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,140.08000	4.14008	4,267,040	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			29.91000	0.02991	24,710	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,195.63000	4.19563	4,322,870	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			30.86000	0.03086	25,520	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,167.84000	4.16784	4,294,940	3.35	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			652.42000	0.65242	609,510	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,405.40000	1.40540	1,496,750	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			632.49000	0.63249	590,590	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,436.59000	1.43659	1,528,950	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			642.25000	0.64225	599,850	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,420.79000	1.42079	1,512,650	3.01	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>699</b>
<b>Total For R204</b>												<b>4,082,538.40</b>	<b>40</b>	<b>22,128</b>
R2044	On	06/08/2015	Bond Future			9.04495	97.28134	9.02695	97.45992			0.00	0	11,735
R2044	On	05/11/2015	Bond Future			9.10213	98.84628	9.08332	99.03077			0.00	0	0
R2044	On	04/02/2016	Bond Future			9.15525	96.14713	9.13595	96.33433			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,735</b>
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			2,715.51000	2.71551	2,894,090		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			2,924.13000	2.92413	3,102,710		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			2,819.73000	2.81973	2,998,310		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			8,814.36000	8.81436	8,998,850		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			8,700.69000	8.70069	8,885,180		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			8,928.25000	8.92825	9,112,740		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	04/02/2016	Bond Future	9.01	Put			1,237.03000	1.23703	1,424,230		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			1,435.95000	1.43595	1,623,150		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			1,336.40000	1.33640	1,523,600		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>11,735</b>
R2048 On 06/08/2015 Bond Future			9.03695	100.91769	9.01876	101.10295				0.00	0	36,783
R2048 On 05/11/2015 Bond Future			9.09536	98.11048	9.07635	98.30183				0.00	0	0
R2048 On 04/02/2016 Bond Future			9.15019	99.78146	9.13068	99.97562				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>36,783</b>
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000			0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			2,918.92000	2.91892	3,104,180			0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000			0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			2,811.56000	2.81156	2,996,820			0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000			0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			2,704.40000	2.70440	2,889,660			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			12,148.76000	12.14876	12,340,110			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			12,025.05000	12.02505	12,216,400			0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000			0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Put			11,901.59000	11.90159	12,092,940			0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000			0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			1,216.52000	1.21652	1,410,680			0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000			0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			1,420.75000	1.42075	1,614,910			0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000			0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			1,318.54000	1.31854	1,512,700			0.00	0	0
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>36,783</b>
R207 On 06/08/2015 Bond Future			7.92207	98.07507	7.89472	98.17406		4.91		0.00	0	38,359
R207 On 05/11/2015 Bond Future			8.01037	99.65221	7.98024	99.75588		4.71		0.00	0	0
R207 On 04/02/2016 Bond Future			8.09034	97.70715	8.05810	97.81217		4.34		0.00	0	0
R207 On 05/05/2016 Bond Future			8.15906	99.45231	8.12357	99.56145		4.34		0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>38,359</b>
R207 On 06/08/2015 Bond Future	7.75	Call			523.60000	0.52360	480,790	4.85		0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			1,049.43000	1.04943	1,105,610	4.85		0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			538.15000	0.53815	494,570	4.85		0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			1,027.54000	1.02754	1,082,950	4.85		0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			210.16000	0.21016	187,550	4.79		0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,800.11000	1.80011	1,876,490	4.79		0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			509.31000	0.50931	467,260	4.85		0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			1,071.61000	1.07161	1,128,550	4.85		0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			817.08000	0.81708	763,290	4.61		0.00	0	0

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	05/11/2015	Bond Future	7.74	Put			1,648.46000	1.64846	1,698,340	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			831.01000	0.83101	776,710	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,627.61000	1.62761	1,676,980	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			845.10000	0.84510	790,280	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,606.94000	1.60694	1,655,790	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			458.13000	0.45813	420,930	4.55	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,375.09000	2.37509	2,441,560	4.55	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			527.54000	0.52754	486,180	4.56	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			2,198.10000	2.19810	2,260,410	4.56	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			615.48000	0.61548	571,880	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,488.98000	2.48898	2,550,400	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			625.56000	0.62556	581,530	4.19	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,465.70000	2.46570	2,526,690	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			635.76000	0.63576	591,290	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,442.56000	2.44256	2,503,110	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			421.23000	0.42123	389,080	4.15	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			3,032.03000	3.03203	3,104,900	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,241.14000	1.24114	1,181,770	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,087.42000	2.08742	2,137,190	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,254.67000	1.25467	1,194,960	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,069.86000	2.06986	2,119,290	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			890.00000	0.89000	838,220	4.20	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,643.22000	2.64322	2,700,580	4.20	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,227.69000	1.22769	1,168,670	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,105.08000	2.10508	2,155,200	4.26	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>247</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>38,606</b>
R208	On	06/08/2015	Bond Future			8.04733	96.67309	8.01951	96.79286		6.02	0.00	0	37,640
R208	On	05/11/2015	Bond Future			8.12788	94.82788	8.09779	94.95252		6.03	0.00	0	0
R208	On	04/02/2016	Bond Future			8.19869	96.44298	8.16693	96.56936		5.66	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>37,640</b>
R208	On	06/08/2015	Bond Future	8.85	Call			3,568.91000	3.56891	3,456,000	6.25	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			71.89000	0.07189	78,750	6.25	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			852.39000	0.85239	791,010	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			979.64000	0.97964	1,038,030	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			873.28000	0.87328	810,980	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			957.38000	0.95738	1,014,850	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			894.47000	0.89447	831,270	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			935.46000	0.93546	992,030	5.96	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			805.86000	0.80586	847,250	6.09	0.00	0	2,200

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/11/2015	Bond Future	7.74	Call			807.69000	0.80769	765,480	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,305.18000	2.30518	2,387,610	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			822.24000	0.82224	779,490	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,277.49000	2.27749	2,359,380	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			836.96000	0.83696	793,890	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,249.99000	2.24999	2,331,560	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,374.27000	2.37427	2,291,020	6.09	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,039.00000	1.03900	999,330	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,676.68000	2.67668	2,763,390	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,010.03000	1.01003	971,210	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,729.08000	2.72908	2,816,640	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,024.45000	1.02445	985,200	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,702.80000	2.70280	2,789,930	5.54	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,398</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>40,038</b>
R209	On	06/08/2015	Bond Future			8.91728	77.30709	8.88893	77.52129		14.55	60,299,530.20	780	29,108
R209	On	05/11/2015	Bond Future			8.97410	75.40235	8.94466	75.62232		15.15	0.00	0	10
R209	On	04/02/2016	Bond Future			9.02532	76.68680	8.99511	76.91023		15.09	0.00	0	0
<b>Total R209 Future</b>												<b>60,299,530.20</b>	<b>780</b>	<b>29,118</b>
R209	On	06/08/2015	Bond Future	8.99	Call			2,188.22000	2.18822	2,052,160	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,428.84000	1.42884	1,506,980	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			2,230.49000	2.23049	2,093,050	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,396.62000	1.39662	1,473,380	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			2,273.66000	2.27366	2,134,860	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,365.41000	1.36541	1,440,810	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			7,208.32000	7.20832	7,001,920	15.34	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			112.38000	0.11238	120,180	15.34	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.01	Call			601.60000	0.60160	561,190	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			8,127.01000	8.12701	8,306,570	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			4,158.96000	4.15896	4,012,090	15.32	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,924.56000	1.92456	1,997,660	15.32	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			576.43000	0.57643	537,340	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,275.04000	8.27504	8,455,920	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			588.62000	0.58862	548,880	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,200.56000	8.20056	8,380,790	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,911.08000	2.91108	2,807,260	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,762.04000	4.76204	4,881,650	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,943.09000	2.94309	2,838,540	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,717.18000	4.71718	4,836,060	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,879.28000	2.87928	2,776,180	14.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.74	Put			4,807.22000	4.80722	4,927,550	14.97	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,814</b>
<b>Total For R209</b>												<b>60,299,530.20</b>	<b>780</b>	<b>32,932</b>
R210	On	06/08/2015	Bond Future			177.51262	177.51262	177.71014	177.71014			0.00	0	1,227
R210	On	05/11/2015	Bond Future			178.23447	178.23447	178.44067	178.44067			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,227</b>
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			1,279.86000	1.27986	1,477,380		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			1,289.86000	1.28986	1,487,380		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			1,299.86000	1.29986	1,497,380		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			3,549.33000	3.54933	3,755,530		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			3,559.33000	3.55933	3,765,530		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			3,569.33000	3.56933	3,775,530		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,227</b>
R211	On	06/08/2015	Bond Future			133.62868	133.62868	133.45327	133.45327			0.00	0	1,120
R211	On	05/11/2015	Bond Future			135.77717	135.77717	135.60305	135.60305			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			1,536.73000	1.53673	1,361,320		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			1,546.73000	1.54673	1,371,320		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			1,556.73000	1.55673	1,381,320		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			613.05000	0.61305	787,170		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			603.05000	0.60305	777,170		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			593.05000	0.59305	767,170		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
R212	On	06/08/2015	Bond Future			137.72890	137.72890	137.57952	137.57952			0.00	0	1,109
R212	On	05/11/2015	Bond Future			139.94335	139.94335	139.79572	139.79572			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,109</b>
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			3,410.48000	3.41048	3,261,100		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			3,420.48000	3.42048	3,271,100		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			3,430.48000	3.43048	3,281,100		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			6,214.28000	6.21428	6,066,650		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			6,194.28000	6.19428	6,046,650		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			6,204.28000	6.20428	6,056,650		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>1,109</b>
R213	On	06/08/2015	Bond Future			8.82609	87.84218	8.79788	88.05259		12.50	0.00	0	17,330
R213	On	05/11/2015	Bond Future			8.89007	85.71077	8.86065	85.92717		12.99	0.00	0	0
R213	On	04/02/2016	Bond Future			8.94994	87.17044	8.91965	87.39017		12.87	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,330</b>
R213	On	06/08/2015	Bond Future	8.49	Call			813.19000	0.81319	740,730	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			3,158.52000	3.15852	3,296,470	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			836.19000	0.83619	762,340	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			3,103.91000	3.10391	3,240,470	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			859.77000	0.85977	784,380	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			3,049.98000	3.04998	3,185,000	12.29	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			385.24000	0.38524	358,040	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,245.10000	9.24510	9,434,300	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			394.04000	0.39404	366,340	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,169.23000	9.16923	9,357,930	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			403.00000	0.40300	374,790	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			9,093.63000	9.09363	9,281,820	12.56	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,007.01000	3.00701	2,904,530	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			4,327.00000	4.32700	4,444,250	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,039.59000	3.03959	2,936,390	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			4,285.34000	4.28534	4,401,870	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,072.36000	3.07236	2,968,450	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			4,243.96000	4.24396	4,359,780	12.77	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>17,330</b>
R214	On	06/08/2015	Bond Future			8.96057	78.37184	8.93723	78.55775		15.28	39,185,920.00	500	20,696

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2015	Bond Future			9.01688	76.34122	8.99260	76.53255		15.90	0.00	0	0
R214	On	04/02/2016	Bond Future			9.06949	77.64139	9.04459	77.83558		15.87	0.00	0	4,320
<b>Total R214 Future</b>												<b>39,185,920.00</b>	<b>500</b>	<b>25,016</b>
R214	On	06/08/2015	Bond Future	8.74	Call			1,216.13000	1.21613	1,131,370	15.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,817.46000	2.81746	2,918,610	15.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			1,246.51000	1.24651	1,160,440	15.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,765.33000	2.76533	2,865,170	15.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			1,277.38000	1.27738	1,190,000	15.16	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,713.82000	2.71382	2,812,350	15.16	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			554.38000	0.55438	520,760	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			9,201.71000	9.20171	9,359,420	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			566.46000	0.56646	532,280	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			9,119.81000	9.11981	9,276,960	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			579.31000	0.57931	544,540	15.38	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			9,038.85000	9.03885	9,195,410	15.38	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,058.04000	1.05804	1,012,980	15.34	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,096.55000	10.09655	10,245,680	15.34	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,074.29000	1.07429	1,028,720	15.34	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,019.05000	10.01905	10,167,670	15.34	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,091.81000	1.09181	1,045,690	15.35	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,942.99000	9.94299	10,091,060	15.35	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>39,185,920.00</b>	<b>500</b>	<b>25,016</b>
<b>Total for Bond</b>												<b>172,563,595.30</b>	<b>1,976</b>	<b>486,165</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>



Contract Details	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 ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	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 R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	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 R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	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 R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 06/08/2015 GOVI			485.97800	485.97800	486.83900	486.83900				14,579,340.00	3	462
GOVI On 05/11/2015 GOVI			493.87200	493.87200	494.75600	494.75600				0.00	0	27
GOVI On 04/02/2016 GOVI			502.27700	502.27700	503.17100	503.17100				0.00	0	0
<b>Total GOVI Future</b>										<b>14,579,340.00</b>	<b>3</b>	<b>489</b>
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			131,710.00000	13.17100	140,320,000			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			131,510.00000	13.15100	140,120,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			131,610.00000	13.16100	140,220,000			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			352,340.00000	35.23400	361,180,000			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			352,440.00000	35.24400	361,280,000			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			352,540.00000	35.25400	361,380,000			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			88,390.00000	8.83900	97,330,000			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			88,190.00000	8.81900	97,130,000			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			88,290.00000	8.82900	97,230,000			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>14,579,340.00</b>	<b>3</b>	<b>489</b>

Contract Details	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 GOVI</b>									<b>14,579,340.00</b>	<b>3</b>	<b>489</b>
AL37 On 06/08/2015 Index Future			455.68400	455.68400	456.24000	456.24000			0.00	0	124
AL37 On 05/11/2015 Index Future			463.08600	463.08600	463.65900	463.65900			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>124</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>124</b>
AL7T On 06/08/2015 Index Future			535.17400	535.17400	536.17200	536.17200			0.00	0	3
AL7T On 05/11/2015 Index Future			543.86700	543.86700	544.89200	544.89200			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
ALBI On 06/08/2015 Index Future			489.39300	489.39300	490.29900	490.29900			0.00	0	509
ALBI On 05/11/2015 Index Future			497.34200	497.34200	498.27300	498.27300			0.00	0	103
ALBI On 04/02/2016 Index Future			505.80600	505.80600	506.74800	506.74800			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>612</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>612</b>
IGOV On 06/08/2015 Index Future			226.22000	226.22000	225.99200	225.99200			0.00	0	1,080
IGOV On 05/11/2015 Index Future			229.89500	229.89500	229.66700	229.66700			0.00	0	17
IGOV On 04/02/2016 Index Future			233.80700	233.80700	233.57400	233.57400			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,097</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,097</b>
ILBI On 06/08/2015 Index Future			614.43000	614.43000	613.39100	613.39100			0.00	0	159
ILBI On 05/11/2015 Index Future			624.52200	624.52200	623.47000	623.47000			0.00	0	0
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>159</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>159</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,995</b>
JIBAR f On 17/06/2015 Jibar Future			6.14000	93.86000	6.14000	93.86000			0.00	0	7,500
JIBAR f On 15/07/2015 Jibar Future			6.22000	93.78000	6.22000	93.78000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.36000	93.64000	6.36000	93.64000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.45000	93.55000	6.45000	93.55000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.60000	93.40000	6.60000	93.40000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.80000	93.20000	6.80000	93.20000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.08000	92.92000	7.08000	92.92000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.36000	92.64000	7.36000	92.64000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.58000	92.42000	7.58000	92.42000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.74000	92.26000	7.74000	92.26000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.85000	92.15000	7.85000	92.15000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>9,500</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>9,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>9,500</b>
<b>Total for Derivatives :</b>										<b>187,142,935.30</b>	<b>1,979</b>	<b>498,149</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.35149				0.00	0	0
<b>Total AA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	99.77474				0.00	0	0
<b>Total AA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			9.22000	102.27143	9.22000	102.19631				0.00	0	845,490,700
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>845,490,700</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>845,490,700</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.21258				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			9.42500	101.84410	9.42500	101.76725				0.00	0	10,008,276,900
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,008,276,900</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>10,008,276,900</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	108.88800	10.00000	108.80300				0.00	0	0
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.42649				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	99.19054				0.00	200,000,000	100,000,000
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
AB013 On 21/11/2018 Spot Bond			9.61000	96.78361	9.61000	96.70958				0.00	0	35,858,820,300
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,858,820,300</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>35,858,820,300</b>
AB014L On 19/11/2024 Spot Bond			100.00000	10.05276	100.00000	9.97988				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	100.74902	10.84000	100.66236				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB016L On 05/02/2025 Spot Bond			100.00000	11.42058	100.00000	11.35288				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	101.31892				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			8.84500	103.62139	8.84500	103.54830				0.00	0	500,000,000
<b>Total AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100				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			2.36500	124.07572	2.36500	270.82184				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.23832				0.00	0	0
<b>Total ABFN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.12417				0.00	55,000,000	55,000,000
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>55,000,000</b>	<b>55,000,000</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>55,000,000</b>	<b>55,000,000</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	99.89957				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	99.89676				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	99.36836				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.06356				0.00	0	0
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.77667				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	100.61190				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	100.62741				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.10500	173.86649	2.10500	173.58885				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	164.29234	2.76000	164.07056				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	177.69921	2.17000	177.41435				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	187.33979	1.82000	187.04499				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			8.24125	81.23266	8.24125	81.17980				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			8.24125	81.23266	8.24125	81.17980				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	99.75000				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	99.79622				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	98.93000				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	97.99000				0.00	0	0
<b>Total ABN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	97.46000			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	96.04000			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	96.35000			0.00	0	0
<b>Total ABN46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.31353			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	101.21810			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	94.97000			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	94.23000			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	93.93000			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	93.66000			0.00	0	0
<b>Total ABN54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.53535			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			6.71500	104.97328	6.71500	104.91633			0.00	0	0
<b>Total ABN56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.24457			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	91.90000			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	91.68000			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			2.70000	94.84506	2.70000	109.79610			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			2.46000	102.06649	2.46000	162.32927			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			2.42000	115.34822	2.42000	213.19006			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	90.16000			0.00	0	0
<b>Total ABN64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	90.32000			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			9.77000	91.46567	9.77000	91.39457			0.00	0	0
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000			0.00	0	0
<b>Total ABN68 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	102.34000			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	69.46000			0.00	0	0
<b>Total ABN71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.63903			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	97.84000			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	106.64500			0.00	0	0
<b>Total ABN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	105.80706	9.63000	105.72507			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	101.42000			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			9.73500	105.05970	9.73500	104.97742			0.00	0	0
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.13000	90.85798	9.13000	90.79151			0.00	0	0
<b>Total ABN80 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			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	112.46000			0.00	0	0
<b>Total ABN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.83000	104.38985	9.83000	104.30732				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	92.04000				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	100.01998				0.00	0	0
<b>Total ABN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.94367				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			8.39500	105.97751	8.39500	105.90650				0.00	0	1,410,000,000
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,410,000,000</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>1,410,000,000</b>
ABS11 On 09/04/2021 Spot Bond			9.13500	103.01054	9.13500	102.93514				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>
ABS12 On 14/05/2020 Spot Bond			9.40000	100.24908	9.40000	100.17404				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			9.83500	100.03559	9.83500	99.95733				0.00	0	2,813,890,300
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,813,890,300</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>2,813,890,300</b>
ABS6 On 01/06/2020 Spot Bond			9.21000	96.35593	9.21000	96.28484				0.00	0	30,520,203,900
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,520,203,900</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>30,520,203,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.93000	94.71838	9.93000	94.64358			0.00	0	15,570,067,400
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,570,067,400</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>15,570,067,400</b>
ABS9 On 17/03/2016 Spot Bond			7.63000	103.52386	7.63000	103.46069		39,676,000,000,000.00	5,200,000,000	2,600,000,000	
<b>Total ABS9 SPOT</b>								<b>19,676,000,000,000.00</b>	<b>5,200,000,000</b>	<b>2,600,000,000</b>	
<b>Total For ABS9</b>								<b>19,676,000,000,000.00</b>	<b>5,200,000,000</b>	<b>2,600,000,000</b>	
ABSI2 On 07/12/2023 Spot Bond			2.17500	216.96236	2.17500	274.45078		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			1.14000	129.89062	1.14000	132.58590		0.00	0	0	
<b>Total ABSI3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABSI3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			2.20500	131.46440	2.20500	133.88964		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	0.00634	100.00000	0.00629		0.00	0	0	
<b>Total ACIF1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACIF1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACL01L On 30/06/2015 Spot Bond			100.00000	98.59802	100.00000	97.82572		0.00	0	0	
<b>Total ACL01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACL01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACL02€ On 15/09/2015 Spot Bond			10.87500	103.90195	10.87500	103.81163		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	100.64134		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	10.60799	100.00000	10.53108		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	100.65678		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	100.87526		0.00	0	0	
<b>Total ACL036 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACL036</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL03L On 20/03/2016 Spot Bond			100.00000	63.22854	100.00000	62.77013				0.00	0	0
<b>Total ACL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.62589				0.00	0	0
<b>Total ACL042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond			11.00000	70.47138	11.00000	70.41096				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04L On 20/06/2016 Spot Bond			100.00000	40.46626	100.00000	40.17288				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	99.77568				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	99.75349				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	99.78559				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	99.77889				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	99.77595				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.14762			0.00	0	0
<b>Total ACL082 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.14762			0.00	0	0
<b>Total ACL083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.16543			0.00	0	0
<b>Total ACL084 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.16543			0.00	0	0
<b>Total ACL086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.12981			0.00	0	0
<b>Total ACL087 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	96.43602			0.00	0	0
<b>Total ACL088 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100			0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.72143			0.00	0	0
<b>Total ACL092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	99.78295			0.00	0	0
<b>Total ACL095 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	99.77600			0.00	0	0
<b>Total ACL096 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.77327			0.00	0	0
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	99.77864			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL10 On 20/12/2017 Spot Bond				100.00000	0.00000	99.79097				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 20/12/2019 Spot Bond			9.61000	101.28052	9.61000	101.20215				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>
ACL11 On 26/01/2021 Spot Bond				100.00000	0.00000	101.03766				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 26/01/2021 Spot Bond				100.00000	0.00000	101.64243				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2016 Spot Bond				100.00000	0.00000	90.65248				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>
ACL12 On 20/09/2021 Spot Bond				100.00000	0.00000	191.23874				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond				100.00000	0.00000	191.28577				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12 On 20/09/2021 Spot Bond				100.00000	0.00000	99.78550				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2021 Spot Bond				100.00000	0.00000	100.72776				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>
ACL13 On 02/09/2016 Spot Bond				100.00000	0.00000	100.22453				0.00	0	0
<b>Total ACL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13 On 20/09/2021 Spot Bond				100.00000	0.00000	100.72830				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.11878				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.49619				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100				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	99.98790				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	100.79155				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	99.78472				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	100.67156				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	99.78976				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	99.79912				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	102.38672	10.23000	102.30348				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	99.80382				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	116.40057				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL167 On 20/06/2019 Spot Bond			9.68500	100.24369	9.68500	100.16559				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	99.79049				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/06/2017 Spot Bond			1.75000	117.74161	1.75000	117.68892				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>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	99.80649				0.00	0	0
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	99.77902				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	99.77221				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	99.78584				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>
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	99.81026				0.00	0	0
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	99.79726				0.00	0	23,500,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,500,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>23,500,000</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14460				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	99.78830				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.62876				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL18€ On 20/09/2022 Spot Bond				100.00000	0.00000	99.77357				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2016 Spot Bond				100.00000	0.00000	99.79510				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	99.78354				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>
ACL18€ On 20/09/2020 Spot Bond				100.00000	0.00000	99.78005				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	99.95771				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	100.13698				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	99.77934				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	99.77934				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>
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	99.75040				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>
ACL19€ On 20/12/2017 Spot Bond				100.00000	0.00000	99.77766				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	99.76643				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>
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.30551				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL19ϵ On 20/06/2017 Spot Bond				100.00000	0.00000	99.75040				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL20ϵ On 21/11/2016 Spot Bond				100.00000	0.00000	97.80422				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	99.77480				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	99.76131				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	138.94888				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	139.94763				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>
ACL20ϵ On 20/03/2016 Spot Bond				100.00000	0.00000	99.79130				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>
ACL20ϵ On 20/03/2018 Spot Bond				100.00000	0.00000	99.79321				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>
ACL21ϵ On 20/05/2018 Spot Bond				100.00000	0.00000	100.45541				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	99.78803				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	98.88297				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	99.77902				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	99.79103				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	99.79130				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	99.78794				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.73295				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.07031				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.99351				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.96466				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	100.38491				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01U On 18/11/2016 Spot Bond			100.00000	35.07069	100.00000	34.81643				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	15.88733	100.00000	15.77215				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.44260				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	101.11343				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.22145			0.00	0	0
<b>Total AHF2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.36534			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	101.07061			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			8.18000	99.74284	8.18000	99.67732			0.00	0	0
<b>Total AHF3A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.37163			0.00	0	0
<b>Total AHF3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.59194			0.00	0	0
<b>Total AHF3C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	34.91348	100.00000	34.64821			0.00	0	0
<b>Total AHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI On 15/04/2020 Spot Bond			100.00000	9.07814	100.00000	9.11326			0.00	0	0
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			9.20500	100.17605	9.20500	100.10258		920,500,000,000.00		100,000,000	24,525,074,600
<b>Total AIR01 SPOT</b>								<b>920,500,000,000.00</b>		<b>100,000,000</b>	<b>24,525,074,600</b>
<b>Total For AIR01</b>								<b>920,500,000,000.00</b>		<b>100,000,000</b>	<b>24,525,074,600</b>
AIR02 On 30/04/2023 Spot Bond			9.83000	111.42161	9.83000	111.33400		0.00		0	0
<b>Total AIR02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For AIR02</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
AIR03 On 09/03/2016 Spot Bond			7.47000	105.24465	7.47000	105.18174		0.00		0	0
<b>Total AIR03 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For AIR03</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			9.51000	98.87429	9.51000	98.79943		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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04U On 26/10/2029 Spot Bond			100.00000	12.94857	100.00000	12.86278				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.15000	99.31004	10.15000	99.22991				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			2.71000	166.58727	2.71000	166.31311				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.12241				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.67891				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	101.80668				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.65101				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	100.41954				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	99.84390				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	99.79912				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	99.77534				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	100.67772				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	93.64000				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	100.42441				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	114.92327				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			2.67000	129.37659	2.67000	231.66068				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	113.39239				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	100.00000				0.00	0	0
<b>Total ASN025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.40414			0.00	0	0
<b>Total ASN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	108.43931			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	111.74588			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	100.70158			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			2.68500	162.41949	2.68500	205.44724			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	99.80331			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	101.63351			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	101.22624			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	101.21597				0.00	0	0
<b>Total ASN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	101.17065				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	101.02762				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.96473				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.43836				0.00	0	0
<b>Total ASN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 13/11/2015 Spot Bond				100.00000	0.00000	100.02362				0.00	0	0
<b>Total ASN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	100.18627				0.00	0	0
<b>Total ASN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/12/2016 Spot Bond			100.00000	34.97307	100.00000	34.74010				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 20/12/2017 Spot Bond			100.00000	17.61177	100.00000	17.48408				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39: On 20/12/2017 Spot Bond			100.00000	17.69996	100.00000	17.57163				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40: On 20/12/2017 Spot Bond			100.00000	17.30311	100.00000	17.17767				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN43I On 10/03/2017 Spot Bond			100.00000	27.71321	100.00000	27.51229				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN49I On 19/09/2016 Spot Bond			100.00000	44.83752	100.00000	44.51245				0.00	0	0
<b>Total ASN49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50I On 16/03/2018 Spot Bond			100.00000	17.39701	100.00000	17.27088				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN55I On 29/12/2016 Spot Bond			100.00000	32.48573	100.00000	32.21503				0.00	0	0
<b>Total ASN55U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN55U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN56I On 29/06/2016 Spot Bond			100.00000	45.41900	100.00000	45.04052				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	99.99996				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	99.80768				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.95443				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			9.25500	103.49944	9.25500	103.42271				0.00	0	803,271,500
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>803,271,500</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>803,271,500</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.77257				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	101.01395				0.00	0	0
<b>Total BAW15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.23532				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.36379				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			9.70500	99.65079	9.70500	99.57341				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW2 On 02/10/2015 Spot Bond			6.70500	103.75745	6.70500	103.70142				0.00	0	0
<b>Total BAW2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	59.46092	100.00000	59.02511				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			9.95500	98.87165	9.95500	98.79337				0.00	0	4,689,817,600
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,689,817,600</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>4,689,817,600</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.99365				0.00	0	14,700,000,000
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,700,000,000</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>14,700,000,000</b>
BAW8 On 02/10/2017 Spot Bond			8.99500	103.90651	8.99500	103.83160				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			10.91415	103.46301	10.91415	103.18442				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			10.85605	102.41185	10.85605	102.37689				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			10.89106	102.40291	10.89106	102.37905				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	102.17932				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			10.92120	102.59418	10.92120	102.37258				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08 On 31/12/2017 Spot Bond			11.99271	101.99348	11.99271	101.88392			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	102.22910			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	102.22910			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	102.22917			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			11.16415	102.21004	11.16415	102.12858			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			11.06661	103.03458	11.06661	102.45956			0.00	0	0
<b>Total BAYA13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/09/2015 Spot Bond			10.85605	102.41185	10.85605	102.37689			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			11.06187	102.85643	11.06187	102.54992			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			10.29909	99.42410	10.29909	102.12341			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	102.96452			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	102.09948			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	102.09948			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	99.99797				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			8.43642	106.04174	8.43642	103.36265				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			11.77000	101.09185	11.77000	100.99524				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02311				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			11.69500	79.03368	11.69500	99.11804				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.99797				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	101.93076				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2015 Spot Bond			9.28000	95.15620	9.28000	101.85687				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>
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	102.06979				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			11.55500	75.16436	11.55500	101.41843				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>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.01039				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.05989				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	102.05989				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				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>
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.98663				0.00	0	0
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	102.07958				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>
BAYA41 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>
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	102.07958				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.99059				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	102.01032				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	102.07968				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	101.63227				0.00	0	0
<b>Total BAYA47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	101.71314				0.00	0	0
<b>Total BAYA48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/03/2016 Spot Bond			13.91415	104.07638	13.91415	103.77533				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB0 On 31/12/2016 Spot Bond			15.30174	103.27573	15.30174	103.13660				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>
BAYB0 On 31/03/2017 Spot Bond			14.11188	103.12366	14.11188	101.54021				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	102.70227				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>
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	102.70227				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>
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	102.70227				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>
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	102.80092				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	102.35663				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>
BAYC1 On 31/12/2016 Spot Bond			100.00000	34.26469	100.00000	34.07004				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>
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.51880	100.00000	22.35375				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.49464	100.00000	20.34442				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.65101	100.00000	12.55829				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.65607	100.00000	12.56431				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.29567	100.00000	15.18356				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.25344	100.00000	13.15630				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	101.02405				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	101.22290				0.00	0	0
<b>Total BCJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.29483				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	101.07378				0.00	0	0
<b>Total BCJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	9.53830	100.00000	9.46915				0.00	0	0
<b>Total BCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4U On 30/06/2019 Spot Bond			100.00000	9.53830	100.00000	9.46915				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>
BCP94I On 23/07/2015 Spot Bond			100.00000	90.57072	100.00000	89.90148				0.00	0	0
<b>Total BCP94U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP94U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP95I On 21/08/2015 Spot Bond			100.00000	84.49074	100.00000	83.90805				0.00	0	0
<b>Total BCP95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP96I On 04/09/2015 Spot Bond			100.00000	81.83857	100.00000	81.29176				0.00	0	0
<b>Total BCP96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.07500	104.20931	2.07500	182.79028				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD0205 On 28/04/2028 Spot Bond			8.35000	92.75131	8.35000	156.64950				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			8.35000	94.03603	8.35000	157.03686				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			8.73500	96.57594	8.73500	96.50829				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			8.35500	98.51049	8.35500	98.44478				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>
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.71525				0.00	0	0
<b>Total BG22A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	101.08766				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>
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	101.63669				0.00	0	0
<b>Total BG22A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.17945				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>
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.25002				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>
BG22D1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.44712				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>
BG22YU On 21/07/2016 Spot Bond			100.00000	37.49919	100.00000	37.22435				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.90645				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.92392				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.92974				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.99959				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	101.09262				0.00	0	0
<b>Total BG32C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32D On 30/10/2016 Spot Bond			100.00000	36.68068	100.00000	36.41184				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>
BG32Y On 30/10/2016 Spot Bond			100.00000	36.68068	100.00000	36.41184				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	99.94042				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	99.93921				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			8.49500	102.66357	8.49500	102.59397				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	99.93557				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	99.92900				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	20.97152	100.00000	26.02435				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	20.97152	100.00000	26.02435				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	101.68233				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			11.36000	97.78580	11.36000	98.89953				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.98469				0.00	0	0
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2025 Spot Bond			11.25000	93.75104	11.25000	99.25183				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	102.66178				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	75.47801	100.00000	75.04923				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	100.26124				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	101.16349				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			8.86500	70.33772	8.86500	103.94759			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>
BIDC45 On 15/07/2015 Spot Bond				100.00000	0.00000	99.42450			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	101.06567			0.00	0	0
<b>Total BIDC46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC47 On 07/08/2015 Spot Bond				100.00000	0.00000	99.38885			0.00	0	0
<b>Total BIDC47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.40880			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	100.47091			0.00	0	0
<b>Total BLG1A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.39683			0.00	0	0
<b>Total BLG1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.41621			0.00	0	0
<b>Total BLG1C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.45138			0.00	0	0
<b>Total BLG1D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.59707			0.00	0	0
<b>Total BLG1E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.84726			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	100.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR11( On 19/06/2015 Spot Bond			100.00000	98.91599	100.00000	98.11828				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	101.08924				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	101.11982				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>
BTC00( On 20/10/2015 Spot Bond				100.00000	0.00000	97.51513				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>
BTC01( On 24/11/2015 Spot Bond				100.00000	0.00000	96.88470				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>
BTC02( On 16/07/2015 Spot Bond				100.00000	0.00000	99.37011				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>
BTC03( On 12/06/2015 Spot Bond				100.00000	0.00000	100.00000				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	99.56198				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 06/07/2015 Spot Bond				100.00000	0.00000	99.57974				0.00	0	0
<b>Total BTC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC03( On 15/07/2015 Spot Bond				100.00000	0.00000	99.42213				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>
BTC03( On 21/07/2015 Spot Bond				100.00000	0.00000	99.31688				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>
BTC04( On 27/07/2015 Spot Bond				100.00000	0.00000	99.21311				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC04 On 28/07/2015 Spot Bond				100.00000	0.00000	99.20098				0.00	0	0
<b>Total BTC041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC04 On 04/08/2015 Spot Bond				100.00000	0.00000	99.34982				0.00	0	0
<b>Total BTC043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC04 On 13/08/2015 Spot Bond				100.00000	0.00000	98.90861				0.00	0	0
<b>Total BTC045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC04 On 24/08/2015 Spot Bond				100.00000	0.00000	98.71679				0.00	0	0
<b>Total BTC046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC04 On 21/08/2015 Spot Bond				100.00000	0.00000	98.76593				0.00	0	0
<b>Total BTC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC04 On 04/09/2015 Spot Bond				100.00000	0.00000	98.50981				0.00	0	0
<b>Total BTC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC04 On 07/09/2015 Spot Bond				100.00000	0.00000	98.45706				0.00	0	0
<b>Total BTC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC05 On 15/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BTC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC05 On 11/09/2015 Spot Bond			100.00000	80.57395	100.00000	100.00000				0.00	0	0
<b>Total BTC051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC30 On 11/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BTC30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC30A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01 On 30/09/2016 Spot Bond			100.00000	43.32852	100.00000	43.01095				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	101.68960				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.75258				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	99.89486				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	100.52699				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>
BYA49U On 30/06/2018 Spot Bond			100.00000	17.73944	100.00000	17.53232				0.00	0	0
<b>Total BYA49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			9.69500	107.22201	9.69500	107.13929				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	105.50507				0.00	0	0
<b>Total CBL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			8.74500	102.61527	8.74500	102.54369				0.00	0	0
<b>Total CBL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			12.75500	99.36324	12.75500	99.26313				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	98.25428				0.00	0	0
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			13.05500	99.99643	13.05500	99.89168				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			9.14500	101.21456	9.14500	101.14081				0.00	0	0
<b>Total CBL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.27994				0.00	0	1,300,000,000
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,000</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,000</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
CBL18 On 23/08/2019 Spot Bond			13.05500	97.09408	13.05500	96.99237			0.00	0	0
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.11798			0.00	0	0
<b>Total CBL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	93.56271			0.00	0	0
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.60791			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			10.85500	92.14619	10.85500	92.06681		71,643,000,000,000.00	6,600,000,000	3,300,000,000	
<b>Total CBL22 SPOT</b>								<b>71,643,000,000,000.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>	
<b>Total For CBL22</b>								<b>71,643,000,000,000.00</b>	<b>6,600,000,000</b>	<b>3,300,000,000</b>	
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.59290			0.00	0	0
<b>Total CBL23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			10.25500	112.18479	10.25500	118.35840			0.00	0	0
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.25500	107.95879	10.25500	107.87033			0.00	0	1,000,000,000
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.18000	108.72588	10.18000	108.63791			0.00	0	21,548,478,600
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>21,548,478,600</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>21,548,478,600</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.12384			0.00	600,000,000	500,000,000
<b>Total CGR10 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>500,000,000</b>
<b>Total For CGR10</b>									<b>0.00</b>	<b>600,000,000</b>	<b>500,000,000</b>
CGR11 On 28/03/2016 Spot Bond			11.89500	102.65727	11.89500	102.56062			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	102.24625			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.61786			0.00	0	0
<b>Total CGR14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	110.00740	10.00000	109.92130			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.82129			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	99.75313			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	101.32424			0.00	0	0
<b>Total CGR17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR18 On 04/05/2018 Spot Bond			100.00000	9.86988	100.00000	9.77672			0.00	0	0
<b>Total CGR18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR19 On 04/06/2018 Spot Bond			100.00000	17.58418	100.00000	17.45670			0.00	0	0
<b>Total CGR19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.24644			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	100.27099			0.00	0	0
<b>Total CIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.78153			0.00	0	0
<b>Total CIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.85087			0.00	0	0
<b>Total CIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.93058			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.85317				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	100.84458				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	100.88998				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	99.78561				0.00	0	0
<b>Total CLN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17( On 20/03/2016 Spot Bond				100.00000	0.00000	100.28748				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18( On 01/07/2021 Spot Bond			10.11000	104.59803	10.11000	104.51258				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18( On 06/07/2016 Spot Bond				100.00000	0.00000	101.40336				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 23/08/2016 Spot Bond			2.76000	123.19242	2.76000	122.98887			0.00	0	0
<b>Total CLN191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	107.22998			0.00	0	0
<b>Total CLN192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			3.14000	120.48087	3.14000	122.94597			0.00	0	0
<b>Total CLN193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	102.37846	8.25000	102.31101			0.00	0	0
<b>Total CLN194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			2.90500	129.96598	2.90500	123.86257			0.00	0	0
<b>Total CLN198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	128.32809	2.40000	122.30658			0.00	0	0
<b>Total CLN199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	99.69658			0.00	0	0
<b>Total CLN200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 17/10/2016 Spot Bond			8.54000	101.32923	8.54000	101.25980			0.00	0	0
<b>Total CLN215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	101.14348			0.00	0	0
<b>Total CLN219 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	101.16367			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			8.59000	101.37207	8.59000	101.30220			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			8.59000	101.37207	8.59000	101.30220			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On 09/12/2016 Spot Bond			8.64000	100.19400	8.64000	100.12456			0.00	0	0
<b>Total CLN225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	99.78026			0.00	0	0
<b>Total CLN226 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	99.75727			0.00	0	0
<b>Total CLN227 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100			0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100			0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.61338			0.00	0	0
<b>Total CLN237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.40264			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>
CLN242 On 24/02/2019 Spot Bond			9.35000	102.84161	9.35000	102.76377			0.00	0	0
<b>Total CLN242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2019 Spot Bond			9.35000	102.84161	9.35000	102.76377			0.00	0	0
<b>Total CLN243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN247 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	102.44451			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.12946				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.52761				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.52761				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	102.52761				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	102.05723				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 26/03/2019 Spot Bond			9.48500	102.61060	9.48500	102.53310				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.62118				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	103.23383				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>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.07709				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.07860				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.12684				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.44573				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.45197				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.27537				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>
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	99.80300				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>
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.90688				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>
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	99.81778				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>
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	101.58780				0.00	0	0
<b>Total CLN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	99.78857				0.00	0	0
<b>Total CLN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.02064				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.64648				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	102.12855				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>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.94515				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>
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.87171				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100			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>
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	101.67253			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>
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.92386			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>
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.73477			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>
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	99.76502			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>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.69702			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>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	102.13981			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>
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.81694			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>
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	137.91169			0.00	0	0
<b>Total CLN300 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN300</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.88309			0.00	0	0
<b>Total CLN301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	138.42318			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>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	137.29562			0.00	0	0
<b>Total CLN303 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	137.29562			0.00	0	0
<b>Total CLN304 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	137.99045				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	134.20170				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	134.42446				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.69076				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.05000	93.30276	11.05000	93.22099				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.57000	94.76854	11.57000	94.68169				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.73654				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	99.74713				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.67534				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.07764				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>
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.03580				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>
CLN321 On 30/04/2018 Spot Bond			8.80500	101.06625	8.80500	101.01193				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	99.77766			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>
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	103.03776			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>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	130.52148			0.00	0	0
<b>Total CLN324 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	99.76349			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>
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	99.74767			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>
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	99.77498			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>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	99.68456			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>
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	79.68904			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>
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	99.75363			0.00	0	0
<b>Total CLN332 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	101.73654			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>
CLN336 On 20/09/2015 Spot Bond				100.00000	0.00000	118.93483			0.00	0	0
<b>Total CLN336 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN336</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	118.98334			0.00	0	0
<b>Total CLN337 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.01140			0.00	0	150,000,000
<b>Total CLN339 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For CLN339</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	99.70761			0.00	0	0
<b>Total CLN340 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.74659			0.00	0	0
<b>Total CLN341 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	99.68654			0.00	0	0
<b>Total CLN342 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	99.74271			0.00	0	0
<b>Total CLN343 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	99.80439			0.00	0	0
<b>Total CLN344 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	99.75531			0.00	0	0
<b>Total CLN345 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.00174			0.00	0	0
<b>Total CLN346 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.70283			0.00	0	0
<b>Total CLN347 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.69634			0.00	0	0
<b>Total CLN349 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.96052			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>
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	100.32614			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN354 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>
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	100.95545				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>
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	101.07104				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	99.79731				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>
CLN362 On 20/03/2024 Spot Bond			10.23000	105.24066	10.23000	104.19983				0.00	0	4,689,817,600
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,689,817,600</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>4,689,817,600</b>
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	99.79212				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>
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.96827				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>
CLN365 On 20/03/2024 Spot Bond			12.37000	107.41526	12.37000	106.12508				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>
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.00763				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 06/08/2023 Spot Bond			12.40000	106.10534	12.40000	105.99960				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>
CLN368 On 26/07/2022 Spot Bond			10.02000	109.61680	10.02000	109.52802				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.00763				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37( On 26/07/2022 Spot Bond				100.00000	0.00000	101.04307				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	99.73132				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	99.79544				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>
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	99.79088				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>
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	99.79103				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>
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	101.81091				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>
CLN37 On 20/03/2021 Spot Bond			9.75500	102.84778	9.75500	102.76795				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>
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	112.41535				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>
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	99.75449				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2024 Spot Bond			10.57000	102.34783	10.57000	102.26193				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>
CLN38 On 20/09/2024 Spot Bond			11.00000	102.56387	11.00000	102.47437				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 21/07/2015 Spot Bond				100.00000	0.00000	101.05946				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	99.76390			0.00	0	0
<b>Total CLN382 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.07371			0.00	0	0
<b>Total CLN383 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond			12.16000	102.11743	12.16000	102.01921			0.00	0	0
<b>Total CLN384 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	99.72642			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>
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	99.79076			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>
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.13150			0.00	0	110,000,000
<b>Total CLN387 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For CLN387</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	99.77624			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>
CLN389 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>
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	101.52134			0.00	0	0
<b>Total CLN390 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	99.80840			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>
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	99.78857			0.00	0	0
<b>Total CLN392 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	91.45668			0.00	0	0
<b>Total CLN393 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	99.77630				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	100.20693				0.00	0	0
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	99.75722				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	99.69046				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.65064				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	100.64679				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	99.77631				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	99.74767				0.00	0	0
<b>Total CLN401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.95811				0.00	0	0
<b>Total CLN402 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN402</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.54708				0.00	0	0
<b>Total CLN403 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	100.29950				0.00	0	0
<b>Total CLN404 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond			100.00000	1.01850	100.00000	100.00000			450,000,000,000,000.00	4,500,000,000	3,000,000,000
<b>Total CLN406 SPOT</b>									<b>450,000,000,000,000.00</b>	<b>4,500,000,000</b>	<b>3,000,000,000</b>
<b>Total For CLN406</b>									<b>450,000,000,000,000.00</b>	<b>4,500,000,000</b>	<b>3,000,000,000</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	41.28072	7.01000	41.87136			0.00	0	0
<b>Total CLN42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	165.13719			0.00	0	0
<b>Total CLN55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.73500	96.57594	8.73500	146.63136			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			8.35000	35.62803	8.35000	156.64950			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			8.35000	36.07580	8.35000	157.03686			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	97.51107			0.00	0	0
<b>Total CLNF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	97.48979			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>
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.45827			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>
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.83237			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>
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	99.77755			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	99.79258				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>
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	99.78968				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>
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.44859				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	99.77357				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>
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	101.07764				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>
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	99.79376				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>
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.79638				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>
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	99.79772				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>
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	99.79633				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>
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	99.77358				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>
COH001 On 26/11/2018 Spot Bond				100.00000	0.00000	100.41600				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>
COH002 On 15/04/2019 Spot Bond				100.00000	0.00000	101.39079				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJ02 On 15/09/2016 Spot Bond			8.72000	106.63368	8.72000	105.08828				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			8.82000	100.70276	8.82000	100.63154				0.00	0	10,193,598,200
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,193,598,200</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>10,193,598,200</b>
COJ05 On 05/06/2023 Spot Bond			10.39500	109.97582	10.39500	109.88452				0.00	0	0
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ06 On 09/12/2015 Spot Bond			7.16500	101.86806	7.16500	101.81012				0.00	0	27,012,900
<b>Total COJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,012,900</b>
<b>Total For COJ06</b>										<b>0.00</b>	<b>0</b>	<b>27,012,900</b>
COJ07 On 23/03/2021 Spot Bond			9.96500	105.94108	9.96500	105.85712				0.00	0	4,733,526,800
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,733,526,800</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>4,733,526,800</b>
COJG0 On 09/06/2024 Spot Bond			10.01000	101.15507	10.01000	101.07412				0.00	0	18,759,271,600
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,759,271,600</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>18,759,271,600</b>
COT01 On 03/04/2023 Spot Bond			10.38000	95.11061	10.38000	95.03175				0.00	0	14,122,823,700
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,122,823,700</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>14,122,823,700</b>
COT02 On 03/04/2028 Spot Bond			11.08000	96.05657	11.08000	95.97169				0.00	0	1,000,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.08000	89.24020	11.08000	89.16134				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	100.32839				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	100.88272				0.00	0	0
<b>Total CPL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL01U On 12/12/2019 Spot Bond			100.00000	9.93155	100.00000	9.85954				0.00	0	0
<b>Total CPL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.37542				0.00	0	0
<b>Total CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.70880				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	100.33368				0.00	0	0
<b>Total CPL024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL026 On 20/08/2015 Spot Bond				100.00000	0.00000	102.19808				0.00	0	0
<b>Total CPL026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL027 On 23/10/2015 Spot Bond				100.00000	0.00000	100.98219				0.00	0	0
<b>Total CPL027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL02U On 12/03/2020 Spot Bond			100.00000	9.22817	100.00000	9.16127				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	11.41611	100.00000	12.89993				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			11.73000	100.06459	11.73000	101.17389				0.00	0	12,800,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	16.02738	100.00000	15.91117				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	8.69474	100.00000	8.63171				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	16.68246	100.00000	16.56151				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	100.89356				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG4 On 29/09/2017 Spot Bond			8.02000	99.05594	8.02000	98.99247				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	100.43531				0.00	0	0
<b>Total DENG55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	100.35116				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	100.17600				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	89.24548	100.00000	88.61253				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	100.01220				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.44114				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	102.53089				0.00	0	0
<b>Total DLTC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.81205				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	99.70816				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.70030				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	99.74631				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	52.89641				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	102.01645				0.00	0	0
<b>Total DRD04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.95500	100.26997	8.95500	100.19760				0.00	0	1,875,927,000
<b>Total DV2021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,875,927,000</b>
<b>Total For DV2021</b>										<b>0.00</b>	<b>0</b>	<b>1,875,927,000</b>
DV21 On 15/06/2016 Spot Bond			7.39000	107.20808	7.39000	107.14397				0.00	0	0
<b>Total DV21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			9.00000	104.99840	9.00000	104.92183				0.00	0	22,931,510,200
<b>Total DV22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,931,510,200</b>
<b>Total For DV22</b>										<b>0.00</b>	<b>0</b>	<b>22,931,510,200</b>
DV23 On 27/02/2023 Spot Bond			9.66000	104.77268	9.66000	104.69080				0.00	0	27,693,867,800
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,693,867,800</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>27,693,867,800</b>
DV24 On 18/02/2024 Spot Bond			9.64000	103.39525	9.64000	103.31462				0.00	0	14,262,425,400
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,262,425,400</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>14,262,425,400</b>
DV29 On 18/02/2029 Spot Bond			9.70000	106.23174	9.70000	106.14839				0.00	0	4,053,073,400
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,053,073,400</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>4,053,073,400</b>
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	101.48493				0.00	0	0
<b>Total DVC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC006 On 29/06/2015 Spot Bond				100.00000	0.00000	101.37170				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	99.94346				0.00	0	0
<b>Total DVC007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	100.43347				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	100.00000			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	100.01853			0.00	0	0
<b>Total DVC010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC011 On 11/06/2016 Spot Bond			100.00000	54.10815	100.00000	48.86649		150,000,000,000,000.00	31,500,000,000	31,500,000,000	
<b>Total DVC011 SPOT</b>								<b>150,000,000,000,000.00</b>	<b>31,500,000,000</b>	<b>31,500,000,000</b>	
<b>Total For DVC011</b>								<b>150,000,000,000,000.00</b>	<b>31,500,000,000</b>	<b>31,500,000,000</b>	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.55753			0.00	600,000,000	200,000,000
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>600,000,000</b>	<b>200,000,000</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.48422			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	101.09932			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			8.34500	126.13147	8.34500	126.04605		39,787,291,000.00	4,767,800	5,548,382,800	
<b>Total E170 SPOT</b>								<b>39,787,291,000.00</b>	<b>4,767,800</b>	<b>5,548,382,800</b>	
<b>Total For E170</b>								<b>39,787,291,000.00</b>	<b>4,767,800</b>	<b>5,548,382,800</b>	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	96.60903			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			2.49500	97.84872	2.49500	97.68916			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15 On 29/06/2015 Spot Bond			1.20000	101.45330	1.20000	136.41515			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			2.18000	123.13608	2.16000	123.20867		14,162,588,000,000.00	6,496,600,000	6,496,600,000	
<b>Total EL28 SPOT</b>								<b>14,162,588,000,000.00</b>	<b>6,496,600,000</b>	<b>6,496,600,000</b>	
<b>Total For EL28</b>								<b>14,162,588,000,000.00</b>	<b>6,496,600,000</b>	<b>6,496,600,000</b>	
EL29 On 19/11/2029 Spot Bond			2.14000	111.37700	2.14000	111.19894		0.00	0	0	
<b>Total EL29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			2.12000	112.60278	2.12000	112.42262		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			2.27000	102.27287	2.27000	102.10818		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			2.47500	98.31210	2.47500	98.15196		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			9.80500	106.98541	9.80500	106.90057		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			9.70500	107.15233	9.70500	107.06958		0.00	0	0	
<b>Total EMM02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.13000	100.66371	10.13000	100.58265		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			10.33500	92.41930	10.33500	95.57022		0.00	0	100,000,000	
<b>Total EMM04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
<b>Total For EMM04</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
EMM05 On 17/04/2029 Spot Bond			10.47500	103.09878	10.47500	102.41044		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	100.51504		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	98.39477			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	99.99990			0.00	0	0
<b>Total EPF003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.79516			0.00	0	0
<b>Total EPF004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.76507			0.00	0	0
<b>Total EPF005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.72517			0.00	0	0
<b>Total EPFC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC15 On 24/08/2015 Spot Bond				100.00000	0.00000	102.13431			0.00	0	0
<b>Total EPFC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	100.36594			0.00	0	0
<b>Total EPFC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQ209U On 11/06/2015 Spot Bond			100.00000	98.91599	100.00000	99.72678			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			10.73500	105.96137	10.73500	105.86840			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	100.15978			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	100.11607			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	100.34920			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS07 On 09/04/2018 Spot Bond			10.33500	97.54200	10.33500	97.46146				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	98.41268				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	97.78602				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B, On 17/11/2025 Spot Bond				100.00000	0.00000	100.55281				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.58647				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.61878				0.00	0	0
<b>Total ERSA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1, On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.49366				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.51366				0.00	0	0
<b>Total ERSA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.48965				0.00	0	0
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.50634			0.00	0	0
<b>Total ERSA17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.50578			0.00	0	0
<b>Total ERSA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.49902			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			6.45000	102.49843	6.45000	102.44484			0.00	0	200,000,000
<b>Total ES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ES15</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ES18 On 20/04/2018 Spot Bond			8.19500	104.02701	8.19500	103.95855		77,169,037,000.00		9,416,600	4,423,481,300
<b>Total ES18 SPOT</b>								<b>77,169,037,000.00</b>		<b>9,416,600</b>	<b>4,423,481,300</b>
<b>Total For ES18</b>								<b>77,169,037,000.00</b>		<b>9,416,600</b>	<b>4,423,481,300</b>
ES23 On 25/01/2023 Spot Bond			8.88000	109.97809	8.88000	109.89893		1,409,502,864,000.00		158,727,800	51,803,406,300
<b>Total ES23 SPOT</b>								<b>1,409,502,864,000.00</b>		<b>158,727,800</b>	<b>51,803,406,300</b>
<b>Total For ES23</b>								<b>1,409,502,864,000.00</b>		<b>158,727,800</b>	<b>51,803,406,300</b>
ES26 On 02/04/2026 Spot Bond			9.18000	92.57472	9.18000	92.50664		2,035,177,542,000.00		221,696,900	35,812,351,300
<b>Total ES26 SPOT</b>								<b>2,035,177,542,000.00</b>		<b>221,696,900</b>	<b>35,812,351,300</b>
<b>Total For ES26</b>								<b>2,035,177,542,000.00</b>		<b>221,696,900</b>	<b>35,812,351,300</b>
ES33 On 15/09/2033 Spot Bond			9.82500	82.29891	9.80500	82.37755		336,359,857,500.00		34,235,100	186,535,329,900
<b>Total ES33 SPOT</b>								<b>336,359,857,500.00</b>		<b>34,235,100</b>	<b>186,535,329,900</b>
<b>Total For ES33</b>								<b>336,359,857,500.00</b>		<b>34,235,100</b>	<b>186,535,329,900</b>
ES42 On 25/04/2042 Spot Bond			9.89500	88.11904	9.89500	88.04931		219,347,412,500.00		22,167,500	128,883,375,300
<b>Total ES42 SPOT</b>								<b>219,347,412,500.00</b>		<b>22,167,500</b>	<b>128,883,375,300</b>
<b>Total For ES42</b>								<b>219,347,412,500.00</b>		<b>22,167,500</b>	<b>128,883,375,300</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.52065			0.00	0	0
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.48057			0.00	0	32,220,000,000
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>32,220,000,000</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>32,220,000,000</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.38832			0.00	0	0
<b>Total FIFB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.17572			0.00	0	0
<b>Total FIFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.65759			0.00	0	0
<b>Total FIFB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.47705			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	100.43415			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	100.19789			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	101.69123			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	101.23152			0.00	0	0
<b>Total FIFC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC18 On 12/08/2015 Spot Bond				100.00000	0.00000	100.61405			0.00	0	0
<b>Total FIFC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	11.43988	100.00000	11.35695			0.00	0	0
<b>Total FR002U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	11.13411	100.00000	11.05339			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	99.94192			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	98.87770			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A4( On 15/09/2023 Spot Bond				100.00000	0.00000	99.93458			0.00	0	0
<b>Total FR2A4C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.92969			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			9.65500	96.48729	9.65500	96.41234			0.00	0	18,892,931,400
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>18,892,931,400</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>18,892,931,400</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.03393			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	100.03386			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	101.00980			0.00	0	0
<b>Total FRB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.02160			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	100.23187			0.00	0	100,000,000
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.23563			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			10.45500	97.41855	10.45500	98.28251			0.00	0	0
<b>Total FRB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	100.10602			0.00	0	40,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			10.50500	110.10004	10.50500	110.00718			0.00	0	8,072,221,200
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,072,221,200</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>8,072,221,200</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
FRBC2: On 21/12/2018 Spot Bond				100.00000	0.00000	101.73634			0.00	2,040,000,000	1,020,000,000
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>2,040,000,000</b>	<b>1,020,000,000</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>2,040,000,000</b>	<b>1,020,000,000</b>
FRBI22 On 31/01/2022 Spot Bond			2.20500	133.21146	2.20500	133.88964			0.00	0	0
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			2.20500	125.47241	2.20500	273.87397			0.00	0	0
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.41500	106.02772	2.41500	112.52362			0.00	0	0
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.03000	96.00554	3.03000	152.68275			0.00	0	0
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			3.18000	103.82571	3.18000	191.88201			0.00	0	0
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBN0: On 15/09/2015 Spot Bond			6.98500	104.90307	6.98500	104.84392			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			7.62600	66.94580	7.62600	66.34570			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			9.41000	43.05673	9.41000	42.15215			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			9.65000	41.72643	9.65000	40.79910			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	100.24989			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	102.21918			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.92067				0.00	0	0
<b>Total FRC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	102.10897				0.00	0	0
<b>Total FRC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	99.89996	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond			7.47000	99.89996	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	102.09024				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
FRC120 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>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.99177				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>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	99.78385				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>
FRC123 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>
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	102.05590				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>
FRC125 On 20/09/2017 Spot Bond			6.00000	99.91959	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	102.18641				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	102.69664				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	102.61660				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC138 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>
FRC139 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>
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC141 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>
FRC142 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>
FRC143 On 20/09/2017 Spot Bond			100.09221	23.60446	100.09221	25.53816				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>
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	101.86578				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>
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	111.72086				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>
FRC147 On 20/09/2015 Spot Bond				100.00000	0.00000	102.47149				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>
FRC149 On 20/09/2015 Spot Bond				100.00000	0.00000	103.17822				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>
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	102.06295				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>
FRC151 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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.08594			0.00	0	0
<b>Total FRC152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.90455			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	101.95283			0.00	0	0
<b>Total FRC154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.55941			0.00	0	0
<b>Total FRC155 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.91847			0.00	0	0
<b>Total FRC161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 14/12/2018 Spot Bond			13.22500	65.54020	13.22500	63.37537			0.00	0	0
<b>Total FRC162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.80850			0.00	0	0
<b>Total FRC163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.81079			0.00	0	0
<b>Total FRC166 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.65548			0.00	0	0
<b>Total FRC167 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.89327			0.00	0	0
<b>Total FRC168 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			3.64500	98.05566	3.64500	101.27189			0.00	0	0
<b>Total FRC169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.97574			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.97574				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	102.52010				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.73654				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.92909				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.86120				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.81766				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.95842				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	102.12918				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.67766				0.00	0	0
<b>Total FRC180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.94856				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.11666				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.44504				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.93450				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.45781				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.79704				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.95283				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.95283				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	99.94492				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.49067				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.57206				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.51934				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.30491				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	102.06277				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19( On 09/04/2016 Spot Bond				100.00000	0.00000	101.28945			0.00	3,200,000,000	1,600,000,000
<b>Total FRC196 SPOT</b>									<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
<b>Total For FRC196</b>									<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
FRC19( On 09/04/2016 Spot Bond				100.00000	0.00000	101.50074			0.00	0	0
<b>Total FRC197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19( On 10/04/2016 Spot Bond				100.00000	0.00000	101.26619			0.00	0	0
<b>Total FRC198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19( On 10/04/2016 Spot Bond				100.00000	0.00000	101.26962			0.00	0	0
<b>Total FRC199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20( On 17/04/2017 Spot Bond				100.00000	0.00000	101.25180			0.00	0	0
<b>Total FRC200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20( On 17/04/2016 Spot Bond				100.00000	0.00000	101.13767			0.00	0	0
<b>Total FRC201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20( On 17/04/2017 Spot Bond				100.00000	0.00000	101.25180			0.00	0	0
<b>Total FRC202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20( On 17/04/2016 Spot Bond				100.00000	0.00000	101.13310			0.00	0	0
<b>Total FRC203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20( On 06/05/2017 Spot Bond				100.00000	0.00000	100.85011			0.00	0	0
<b>Total FRC204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20( On 06/05/2017 Spot Bond			8.75000	100.94527	8.75000	100.87407			0.00	0	0
<b>Total FRC205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20( On 20/06/2019 Spot Bond				100.00000	0.00000	101.91618			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>
FRC20( On 20/09/2021 Spot Bond			100.00000	9.42226	100.00000	11.58720			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	10.69991	100.00000	10.62233			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	97.00013			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	10.32479	100.00000	12.40963			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	99.75857			0.00	0	0
<b>Total FRC210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC211 On 29/10/2017 Spot Bond			100.00000	22.85232	100.00000	22.68483			0.00	0	0
<b>Total FRC211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	100.80295			0.00	0	0
<b>Total FRC212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC213 On 04/06/2021 Spot Bond			100.00000	9.06300	100.00000	8.99731			0.00	0	0
<b>Total FRC213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC214 On 07/11/2017 Spot Bond			100.00000	22.01468	100.00000	21.85507			0.00	0	0
<b>Total FRC214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	100.80291			0.00	0	0
<b>Total FRC215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216 On 07/11/2017 Spot Bond			100.00000	21.98612	100.00000	21.82673			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>
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.80097			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>
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	100.76106			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>
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	100.87494			0.00	0	0
<b>Total FRC219 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.82206				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			3.01500	127.77706	3.01500	127.56329				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.66474				0.00	0	0
<b>Total FRC222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.65609				0.00	0	0
<b>Total FRC223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.65609				0.00	0	0
<b>Total FRC224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.51740				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 18/06/2015 Spot Bond				100.00000	0.00000	101.61370				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	100.03649				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	99.90692				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	101.90675				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	101.61520				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	101.36806				0.00	0	0
<b>Total FRC231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC231</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	102.06979			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	102.05835			0.00	0	0
<b>Total FRC40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.04249			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	101.03385			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			3.54500	115.84038	3.54500	123.60939			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	102.09508			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	102.11574			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			3.59500	106.96893	3.59500	123.24371			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			3.57500	104.72359	3.57500	123.38983			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			2.46000	102.58007	2.46000	129.84134			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			2.53000	103.42126	2.53000	138.86741			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	101.15814			0.00	0	0
<b>Total FRC76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.82876				0.00	0	0
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	102.08134				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.42106				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	102.33385				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	102.00551				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	102.00322				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	99.94693				0.00	0	0
<b>Total FRD003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 22/12/2018 Spot Bond			100.00000	12.65366	100.00000	12.56192				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	52.96843	100.00000	52.58441				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	97.21452	100.00000	96.46092				0.00	0	0
<b>Total FRD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD09 On 26/06/2017 Spot Bond			100.00000	23.89396	100.00000	23.72073				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>
FRD11 On 08/11/2016 Spot Bond			100.00000	35.63282	100.00000	35.30011				0.00	0	0
<b>Total FRD11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRD11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13 On 31/12/2019 Spot Bond			100.00000	12.49389	100.00000	12.40232			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	101.77739			0.00	0	120,000,000
<b>Total FRJ16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For FRJ16</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.12816			0.00	500,000,000	500,000,000
<b>Total FRJ17 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For FRJ17</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.30578			0.00	4,100,000,000	2,300,000,000
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>4,100,000,000</b>	<b>2,300,000,000</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>4,100,000,000</b>	<b>2,300,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.77376			0.00	0	10,000,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.47624			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	97.82188			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	100.48252			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			2.17800	83.55639	2.17800	102.41785			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.59500	100.88315	2.59500	109.93175			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.04931			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>
FRS10 On 23/01/2024 Spot Bond			10.38000	101.50328	10.38000	101.41759			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	101.50328	10.38000	101.41759				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 10/11/2015 Spot Bond				100.00000	0.00000	80.09300				0.00	0	0
<b>Total FRS105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS105 On 30/01/2016 Spot Bond				100.00000	0.00000	99.70174				0.00	0	0
<b>Total FRS107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS107 On 31/01/2038 Spot Bond			2.73500	99.00158	2.73500	107.30689				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 07/12/2033 Spot Bond			2.62000	207.49542	2.62000	207.31432				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 31/01/2038 Spot Bond			2.70500	108.04096	2.70500	107.86291				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 07/12/2033 Spot Bond			2.65000	206.63532	2.65000	206.45003				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.15470				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			2.50000	111.88475	2.50000	111.70225				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			2.79500	106.38128	2.79500	106.20520				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	101.40659				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>
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	55.57200				0.00	0	0
<b>Total FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	100.68454				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>
FRS118 On 31/01/2038 Spot Bond			2.90000	104.48393	2.90000	104.31009				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 07/12/2033 Spot Bond			2.77000	112.67502	2.77000	203.03645				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			2.82000	111.04446	2.82000	201.63446				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 31/01/2025 Spot Bond			2.43000	98.54453	2.43000	98.38437				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 07/12/2033 Spot Bond			2.85000	158.74682	2.85000	200.79893				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 31/01/2038 Spot Bond			3.17500	86.21932	3.17500	99.53836				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/03/2028 Spot Bond			3.07000	96.67361	3.07000	152.03108				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/01/2038 Spot Bond			3.62500	80.43824	3.62500	92.29304				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/03/2028 Spot Bond			3.06000	96.66561	3.06000	152.19369				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 11/08/2015 Spot Bond				100.00000	0.00000	100.59616				0.00	0	0
<b>Total FRS130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 31/03/2028 Spot Bond			3.12000	151.06749	3.12000	151.10449				0.00	0	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 07/12/2033 Spot Bond			3.36000	187.48593	3.36000	187.60087			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 24/03/2020 Spot Bond				100.00000	0.00000	97.92506			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			3.55500	80.79611	3.55500	92.67278			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			3.52500	81.11550	3.52500	93.14423			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			3.33500	82.42728	3.33500	96.88475		3,335,000,000,000.00	1,000,000,000	3,500,000,000	
<b>Total FRS136 SPOT</b>								<b>3,335,000,000,000.00</b>	<b>1,000,000,000</b>	<b>3,500,000,000</b>	
<b>Total For FRS136</b>								<b>3,335,000,000,000.00</b>	<b>1,000,000,000</b>	<b>3,500,000,000</b>	
FRS36 On 07/12/2023 Spot Bond			2.32500	124.42315	2.32500	271.58107		0.00	0	0	
<b>Total FRS36 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS36</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			2.21500	125.38457	2.21500	273.68201		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			2.93500	119.24800	2.93500	260.27230		0.00	0	100,000,000	
<b>Total FRS43 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
<b>Total For FRS43</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
FRS46 On 31/01/2022 Spot Bond			2.67500	101.47652	2.67500	130.17613		0.00	0	0	
<b>Total FRS46 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS46</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.97297		0.00	0	0	
<b>Total FRS49 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS49</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			2.20500	134.10514	2.20500	129.79574		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	101.19695		0.00	0	0	
<b>Total FRS56 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.43865				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.85371				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			2.57500	106.99836	2.57500	106.82318				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	28.22418	104.97509	28.01051				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	31.54521	101.07593	31.31431				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	25.59577	100.44759	21.49354				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	26.49917	100.76967	29.31777				0.00	0	0
<b>Total FRS76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			2.14000	117.73667	2.14000	117.54834				0.00	0	0
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.36000	97.66069	2.36000	113.05872				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	98.85433				0.00	0	0
<b>Total FRS86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.39000	97.40850	2.39000	112.76649				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	100.36271				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			2.41500	123.64305	2.41500	341.93330				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.74636				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.35062				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			7.66000	102.37928	7.66000	102.31655				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			8.27500	102.55690	8.27500	102.48913				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			8.53500	106.60454	8.53500	106.53153				0.00	0	2,000,000,000
<b>Total FRX18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For FRX18</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
FRX19 On 15/11/2019 Spot Bond			9.21000	99.99598	9.21000	99.92261				0.00	0	20,419,810,600
<b>Total FRX19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,419,810,600</b>
<b>Total For FRX19</b>										<b>0.00</b>	<b>0</b>	<b>20,419,810,600</b>
FRX20 On 01/10/2020 Spot Bond			9.49500	98.72335	9.49500	98.64831				0.00	0	0
<b>Total FRX20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			10.19000	89.41382	10.19000	89.34140				0.00	0	0
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			10.29000	102.88801	10.29000	102.80342				0.00	0	9,980,386,000
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,980,386,000</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>9,980,386,000</b>
FRX26 On 01/10/2026 Spot Bond			10.55000	94.44900	10.55000	95.00060				0.00	0	500,000,000
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX30 On 31/01/2030 Spot Bond			10.87000	95.16916	10.87000	95.41490				0.00	0	3,000,000,000
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
FRX31 On 21/02/2031 Spot Bond			11.00000	91.86816	11.00000	91.78667				0.00	0	0
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.34500	79.78337	10.34500	79.71744				0.00	0	0
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.63356				0.00	0	0
<b>Total FS1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.65653				0.00	0	0
<b>Total FS1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.71392				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.80579				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.87468				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	102.17315				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.45411				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.30981				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.47085				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.48943				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.50491				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.57292				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	54.53277	100.00000	54.13741				0.00	0	0
<b>Total FS3A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A2L On 20/02/2018 Spot Bond			100.00000	9.14908	100.00000	9.08275				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	1.53496	100.00000	1.52383				0.00	0	0
<b>Total FS3A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.25752	100.00000	0.25566				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>



Contract Details	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 FS3C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D11 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>
FS4A11 On 20/03/2018 Spot Bond			100.00000	10.60799	100.00000	10.53108			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>
FS4A21 On 20/03/2020 Spot Bond			100.00000	1.77973	100.00000	1.76682			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>
FS4A31 On 20/03/2022 Spot Bond			100.00000	0.29859	100.00000	0.29642			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>
FS4A41 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>
FS4A51 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>
FS4B11 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>
FS4C11 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>
FS4D11 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	101.35700			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			9.49500	101.64298	9.49500	101.56572		189,900,000,000.00		20,000,000	10,000,000
<b>Total GFC04 SPOT</b>								<b>189,900,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For GFC04</b>								<b>189,900,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.09986			0.00	0	0
<b>Total GH31A1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GH31A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.36624				0.00	0	0
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.37102				0.00	0	0
<b>Total GH31A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.40207				0.00	0	0
<b>Total GH31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.44016				0.00	0	0
<b>Total GH31C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.46391				0.00	0	0
<b>Total GH31D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GOVEX1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GPT33 On 11/08/2015 Spot Bond				100.00000	0.00000	100.56785				0.00	0	0
<b>Total GPT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	9.77982	100.00000	9.70891				0.00	0	0
<b>Total GRB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB02 On 08/12/2017 Spot Bond			100.00000	20.19715	100.00000	20.05072				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	11.10495	100.00000	11.02445				0.00	0	0
<b>Total GRB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	11.27132	100.00000	11.16608				0.00	0	0
<b>Total GRB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 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	100.89799				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	100.93309				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	100.97663				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	101.03704				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	101.06351				0.00	40,000,000	20,000,000
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.20953				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	100.65914				0.00	0	0
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.01906				0.00	0	0
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.48876				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.66644				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.11036				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	101.02312				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	10.26817	100.00000	10.19373				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	101.13587				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	99.94207				0.00	0	0
<b>Total HILB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.81748				0.00	0	0
<b>Total HILB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.82697				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>
HILC20 On 24/06/2015 Spot Bond				100.00000	0.00000	101.41764				0.00	0	0
<b>Total HILC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC21 On 07/08/2015 Spot Bond				100.00000	0.00000	100.63883				0.00	1,600,000,000	400,000,000
<b>Total HILC21 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
<b>Total For HILC21</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</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>

Contract Details	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 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	101.13502			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			7.47024	101.47885	7.47024	92.68088			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	101.18543			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			8.47032	101.47187	8.47032	104.41639			0.00	0	0
<b>Total HMS1C5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.25021			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			8.92053	101.54124	8.92053	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>

Contract Details	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 HMS1E2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.32934			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	101.22442			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	101.40658			0.00	0	0
<b>Total HPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.71868			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	110.00700	10.00000	109.92100			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			9.37500	103.97916	9.37500	103.90024			0.00	0	0
<b>Total HPF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.56675			0.00	0	0
<b>Total HPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.53280			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			8.59000	108.34681	8.59000	108.27132			0.00	0	38,495,996,100
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>38,495,996,100</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>38,495,996,100</b>
HWAY2 On 07/12/2023 Spot Bond			2.07500	126.62099	2.07500	276.38392		20,044,500,000,000.00	9,660,000,000	7,030,000,000	
<b>Total HWAY23 SPOT</b>								<b>20,044,500,000,000.00</b>	<b>9,660,000,000</b>	<b>7,030,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HWAY23</b>									<b>20,044,500,000,000.00</b>	<b>9,660,000,000</b>	<b>7,030,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.07500	129.45195	2.07500	282.56324			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			9.79500	98.75787	9.79500	98.67964			0.00	0	2,230,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,230,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>2,230,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			9.83500	98.34164	9.83500	98.26343			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	39.49657	100.00000	39.21022			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	95.21977	100.00000	94.48918			0.00	0	0
<b>Total HWF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF05 On 09/10/2016 Spot Bond			100.00000	43.52537	100.00000	43.20635			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	34.90097	100.00000	34.64794			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			1.75000	119.37665	1.75000	119.18927		19,530,598,150,000.00		11,160,341,800	107,593,085,000
<b>Total I2025 SPOT</b>								<b>19,530,598,150,000.00</b>		<b>11,160,341,800</b>	<b>107,593,085,000</b>
<b>Total For I2025</b>								<b>19,530,598,150,000.00</b>		<b>11,160,341,800</b>	<b>107,593,085,000</b>
I2038 On 31/01/2038 Spot Bond			1.92000	123.92235	1.97500	122.52744		13,037,832,192,000.00		6,790,537,600	105,263,058,200
<b>Total I2038 SPOT</b>								<b>13,037,832,192,000.00</b>		<b>6,790,537,600</b>	<b>105,263,058,200</b>
<b>Total For I2038</b>								<b>13,037,832,192,000.00</b>		<b>6,790,537,600</b>	<b>105,263,058,200</b>
I2046 On 31/03/2046 Spot Bond			2.06000	120.77868	2.06000	120.58626		216,215,564,720,000.00		104,959,012,000	90,451,204,100
<b>Total I2046 SPOT</b>								<b>16,215,564,720,000.00</b>		<b>104,959,012,000</b>	<b>90,451,204,100</b>
<b>Total For I2046</b>								<b>16,215,564,720,000.00</b>		<b>104,959,012,000</b>	<b>90,451,204,100</b>
I2050 On 31/12/2050 Spot Bond			1.98000	132.49575	1.99000	131.96734		51,178,251,762,000.00		25,847,601,900	62,744,331,900
<b>Total I2050 SPOT</b>								<b>51,178,251,762,000.00</b>		<b>25,847,601,900</b>	<b>62,744,331,900</b>

Contract Details	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 I2050</b>										<b>51,178,251,762,000.00</b>	<b>25,847,601,900</b>	<b>62,744,331,900</b>
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.65431				0.00	1,620,000,000	810,000,000
<b>Total IBL14 SPOT</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>810,000,000</b>
<b>Total For IBL14</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>810,000,000</b>
IBL21 On 15/03/2016 Spot Bond			8.14000	103.33139	8.14000	103.26420				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			8.24500	106.68897	8.24500	106.61872				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			7.96000	102.99622	7.96000	102.92961				0.00	0	562,777,600
<b>Total IBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>562,777,600</b>
<b>Total For IBL28</b>										<b>0.00</b>	<b>0</b>	<b>562,777,600</b>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.81203				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			1.30000	101.60940	1.30000	132.24914				0.00	0	0
<b>Total IBL34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.27500	103.93084	2.27500	133.32895				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	102.06707				0.00	0	0
<b>Total IBL38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			8.36500	102.73031	8.36500	102.66133				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	99.94851				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	100.58687				0.00	8,240,000,000	4,120,000,000
<b>Total IBL42 SPOT</b>										<b>0.00</b>	<b>8,240,000,000</b>	<b>4,120,000,000</b>
<b>Total For IBL42</b>										<b>0.00</b>	<b>8,240,000,000</b>	<b>4,120,000,000</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.61996				0.00	3,440,000,000	2,210,000,000
<b>Total IBL43 SPOT</b>										<b>0.00</b>	<b>3,440,000,000</b>	<b>2,210,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL43</b>									<b>0.00</b>	<b>3,440,000,000</b>	<b>2,210,000,000</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100			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			8.98500	96.95648	8.98500	96.88627			0.00	0	14,069,453,900
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,069,453,900</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>14,069,453,900</b>
IBL46 On 15/01/2020 Spot Bond			9.47000	94.91081	9.47000	94.83806			0.00	0	6,374,676,300
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,374,676,300</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>6,374,676,300</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	99.91055			0.00	10,200,000,000	5,600,000,000
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>10,200,000,000</b>	<b>5,600,000,000</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>10,200,000,000</b>	<b>5,600,000,000</b>
IBL49 On 02/04/2018 Spot Bond			8.97500	97.48399	8.97500	97.41386			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			9.52000	101.64809	9.52000	101.56977			0.00	0	0
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.76084			0.00	9,060,000,000	4,530,000,000
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>9,060,000,000</b>	<b>4,530,000,000</b>
<b>Total For IBL52</b>									<b>0.00</b>	<b>9,060,000,000</b>	<b>4,530,000,000</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.91104			0.00	0	0
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL54 On 31/07/2016 Spot Bond			7.90000	102.00236	7.90000	101.93689			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			8.76500	101.24965	8.76500	101.17769			0.00	0	0
<b>Total IBL55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.95274			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.58589			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			8.01500	103.62483	8.01500	103.55736				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			8.72500	104.47681	8.72500	104.40290				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			9.86000	105.58241	9.86000	105.49823				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.45288				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	100.95892				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	100.77623				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.89171				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.90956				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	99.99999				0.00	0	0
<b>Total IBL66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			3.00500	127.69285	3.00500	127.63927				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	0.00969	100.00000	0.00962				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	101.05522				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.03226				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.50500	96.40988	9.50500	96.33653				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.39085				0.00	0	0
<b>Total IDCG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.27127				0.00	0	0
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			10.18000	96.79377	10.18000	96.71544				0.00	0	18,477,882,500
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,477,882,500</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>18,477,882,500</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.85878	5.00000	101.81710				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	100.77208	5.00000	100.73130				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.00592	4.00000	100.97331				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.64049	4.00000	100.60782				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>
IDW01U On 30/06/2016 Spot Bond			100.00000	47.30182	100.00000	46.95512				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>
IDW02U On 30/06/2016 Spot Bond			100.00000	47.11551	100.00000	46.77018				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>
IDW03U On 30/06/2016 Spot Bond			100.00000	47.11551	100.00000	46.77018				0.00	0	0
<b>Total IDW03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IDW03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	105.02897	9.20000	104.95157			0.00	0	0
<b>Total IFM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.59694			0.00	0	0
<b>Total IHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.31131	100.00000	7.25830			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	100.72708			0.00	0	0
<b>Total IN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN253U On 04/07/2015 Spot Bond			100.00000	97.21452	100.00000	96.46092			0.00	0	0
<b>Total IN253U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN253U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	15.20975	100.00000	15.09827			0.00	0	0
<b>Total IN269U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN272U On 10/11/2017 Spot Bond			100.00000	21.33167	100.00000	21.17701			0.00	0	0
<b>Total IN272U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN272U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	1.58662	100.00000	1.57753			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	10.03722	100.00000	9.96366			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	9.90130	100.00000	9.82951			0.00	0	0
<b>Total IN281U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	11.04394	100.00000	10.96299			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	32.37763	100.00000	32.14033			0.00	0	0
<b>Total IN290U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IN290U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN291U On 09/07/2015 Spot Bond			100.00000	93.83033	100.00000	93.11224				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	86.08491	100.00000	85.48009				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	84.88372	100.00000	84.29561				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	97.68745	100.00000	96.92227				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	97.73547	100.00000	96.96992				0.00	0	0
<b>Total IN300U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN300U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN528U On 07/07/2015 Spot Bond			100.00000	94.31525	100.00000	93.58974				0.00	0	0
<b>Total IN528U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN528U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN534U On 20/10/2015 Spot Bond			100.00000	90.33974	100.00000	89.47108				0.00	0	0
<b>Total IN534U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN534U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN535U On 25/08/2015 Spot Bond			100.00000	83.71560	100.00000	83.14351				0.00	0	0
<b>Total IN535U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN535U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN546U On 10/11/2015 Spot Bond			100.00000	84.50090	100.00000	83.74866				0.00	0	0
<b>Total IN546U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN546U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN700U On 18/08/2015 Spot Bond			100.00000	85.08159	100.00000	84.49074				0.00	0	0
<b>Total IN700U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN700U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA525 On 17/06/2015 Spot Bond			6.40000	99.96494	6.40000	99.85992				0.00	0	0
<b>Total INA525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA525</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA529 On 14/07/2015 Spot Bond			6.45000	99.49015	6.45000	99.38531				0.00	0	0
<b>Total INA529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For INA529</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA530 On 21/07/2015 Spot Bond			6.45000	99.36786	6.45000	99.26328			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>
INA531 On 28/07/2015 Spot Bond			6.45000	99.24587	6.45000	99.14154			0.00	0	0
<b>Total INA531 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA531</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA533 On 11/08/2015 Spot Bond			6.60000	98.97983	6.60000	98.87365			0.00	0	0
<b>Total INA533 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA533</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA534 On 18/08/2015 Spot Bond			6.60000	98.85598	6.60000	98.75007			0.00	0	0
<b>Total INA534 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA534</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA538 On 08/09/2015 Spot Bond			6.60000	98.48628	6.60000	98.38116			0.00	0	0
<b>Total INA538 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA538</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.88102			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			10.91415	103.11404	10.91415	102.88833			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			10.91415	102.33976	10.91415	102.23252			0.00	0	0
<b>Total ING116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.94054			0.00	0	0
<b>Total ING132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.90332			0.00	0	0
<b>Total ING138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	101.28400	6.50000	101.23091			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	102.03300			0.00	0	0
<b>Total ING161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.36489				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	99.93853				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	101.15528				0.00	0	0
<b>Total ING211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.88306				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	103.91830				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	101.05728				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	98.35407				0.00	0	0
<b>Total ING297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	98.21595				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	75.41322	100.00000	74.94867				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>
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	100.50137				0.00	0	0
<b>Total INGR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.88505				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP274U On 14/07/2015 Spot Bond			100.00000	92.63959	100.00000	91.93955				0.00	0	0
<b>Total IP274U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP274U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100				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	101.26709				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	101.28341				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			8.65000	101.74244	8.65000	101.67186				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.49195				0.00	0	0
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.52736				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.55099				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.19355				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	101.25361				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	101.21730				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	101.03097				0.00	0	0
<b>Total IPFC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IPFC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.85500	98.50911	9.85500	98.43189			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	101.90625			0.00	58,000,000	0
<b>Total IPL5 SPOT</b>									<b>0.00</b>	<b>58,000,000</b>	<b>0</b>
<b>Total For IPL5</b>									<b>0.00</b>	<b>58,000,000</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			8.93500	103.78583	8.93500	103.71189			0.00	0	1,650,710,500
<b>Total IPL6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,650,710,500</b>
<b>Total For IPL6</b>									<b>0.00</b>	<b>0</b>	<b>1,650,710,500</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.38543			0.00	0	0
<b>Total IPL7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.36378			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	99.77093			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	99.77083			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			8.05500	99.84576	8.05500	99.77981			0.00	0	0
<b>Total IV014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.10083			0.00	0	0
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.09779			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			3.55500	96.30736	3.55500	127.96685			0.00	0	0
<b>Total IV017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.62000	143.63692	3.62000	148.95367			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.68421			0.00	2,347,680,000	1,173,840,000
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>2,347,680,000</b>	<b>1,173,840,000</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>2,347,680,000</b>	<b>1,173,840,000</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.42240			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	101.28593			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	99.99981			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.81557			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			3.75000	99.67569	3.75000	108.08318			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			3.75000	99.59260	3.75000	108.08318			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	100.02288			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.72690			0.00	12,000,000,000	6,000,000,000
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
IV08 On 30/04/2018 Spot Bond			10.52500	109.47322	10.52500	109.38172			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	103.02882			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			3.72000	142.12644	3.72000	141.88098			0.00	0	0
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV531U On 30/07/2015 Spot Bond			100.00000	89.02439	100.00000	88.37772				0.00	0	0
<b>Total IV531U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV531U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV533U On 13/08/2015 Spot Bond			100.00000	86.08491	100.00000	85.48009				0.00	0	0
<b>Total IV533U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV533U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV534U On 20/08/2015 Spot Bond			100.00000	84.68677	100.00000	84.10138				0.00	0	0
<b>Total IV534U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV534U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA524 On 11/06/2015 Spot Bond			6.40000	99.92991	6.40000	99.98247				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>
IVA528 On 09/07/2015 Spot Bond			6.40000	99.58094	6.40000	99.61573				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			6.45000	99.45518	6.45000	99.49015				0.00	0	0
<b>Total IVA529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA530 On 23/07/2015 Spot Bond			6.45000	99.33297	6.45000	99.36786				0.00	0	0
<b>Total IVA530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA530</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA531 On 30/07/2015 Spot Bond			6.45000	99.21107	6.45000	98.76089				0.00	0	0
<b>Total IVA531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA534 On 20/08/2015 Spot Bond			6.60000	98.82065	6.60000	98.71481				0.00	0	0
<b>Total IVA534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA537 On 03/09/2015 Spot Bond			6.60000	98.57405	6.60000	98.46874				0.00	0	0
<b>Total IVA537 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA537</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA538 On 10/09/2015 Spot Bond			6.60000	98.45121	6.60000	98.34617				0.00	0	0
<b>Total IVA538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA539 On 17/09/2015 Spot Bond			100.00000	79.52070	100.00000	79.00433				0.00	0	0
<b>Total IVA539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVA539</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IVC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.06499				0.00	0	0
<b>Total IVC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100				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	101.08919				0.00	0	0
<b>Total IVC006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.32250				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	100.45235				0.00	0	0
<b>Total IVC014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.47110				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	100.23249				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	101.26718				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.27534				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	101.29167				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	101.21817				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.12782				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.93349				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	99.86177				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.57621				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.32923				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	100.32602				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.43347				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	101.00549				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	99.87216				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.57353				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.61391				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	101.61390				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVC035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.32500	103.71766	9.32500	103.63935			0.00	0	0
<b>Total IVC036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	16.30205	100.00000	16.19285			0.00	0	0
<b>Total IVC037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	11.39399	100.00000	11.31047			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	101.09971			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			9.52500	102.85270	9.52500	102.77341			0.00	0	0
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.95121			0.00	0	0
<b>Total IVC041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.59788			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	99.94605			0.00	0	0
<b>Total IVC043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	104.61630			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	100.96550			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	101.99022			0.00	0	0
<b>Total IVC046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC047 On 27/10/2015 Spot Bond			6.85500	101.19333	6.85500	101.13775			0.00	0	0
<b>Total IVC047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.83017				0.00	0	0
<b>Total IVC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.48889				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	100.19878				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	100.86667				0.00	0	0
<b>Total IVC051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.65957				0.00	0	0
<b>Total IVC052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.71980				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	100.18570				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	101.74284				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.90364				0.00	0	0
<b>Total IVC056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IVC059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.10969				0.00	0	0
<b>Total JAS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.94506				0.00	0	300,000,000
<b>Total JDG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For JDG01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.07943				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>
JDG03L On 21/02/2016 Spot Bond			100.00000	54.40066	100.00000	54.00626				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	102.12557				0.00	0	5,000,000,000
<b>Total JDG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For JDG04</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.12292				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	99.93780				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	100.08786				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03L On 30/10/2015 Spot Bond			100.00000	88.99756	100.00000	88.34951				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	102.41875				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	101.01278				0.00	0	0
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.73000	137.32084	8.73000	137.22522				0.00	0	225,110,900
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>225,110,900</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>225,110,900</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.61102				0.00	0	0
<b>Total LBK03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.94264				0.00	0	0
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.20990				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	99.80286				0.00	0	0
<b>Total LBK07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.31151				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			10.47000	97.49599	10.47000	97.41491				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	102.92307	9.71000	102.84223				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	100.91554				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			8.96500	100.07050	8.96500	99.99780				0.00	0	3,260,000,000
<b>Total LGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
<b>Total For LGL02</b>										<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
LGL03 On 03/04/2018 Spot Bond			9.09500	97.97616	9.09500	97.90476				0.00	0	700,000,000
<b>Total LGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For LGL03</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
LGL04 On 14/08/2020 Spot Bond			10.14000	99.19133	10.14000	99.11005				0.00	0	580,000,000
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	99.99962				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	99.91407				0.00	0	0
<b>Total LHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			7.87500	101.39056	7.87500	101.33748				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>

Contract Details	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 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	99.90612			0.00	0	0
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.53691			0.00	0	0
<b>Total LOM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.49560			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.51185			0.00	0	0
<b>Total LRFB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.54846			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	100.56919			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	99.94223			0.00	0	0
<b>Total MAQ065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 09/07/2015 Spot Bond				100.00000	0.00000	99.52985			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	0.00000	99.17245			0.00	0	0
<b>Total MAQ070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 11/08/2015 Spot Bond				100.00000	0.00000	98.95195			0.00	0	0
<b>Total MAQ071 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ071</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 10/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total MAQ072 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ072</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.84237			0.00	0	0
<b>Total MAQ0A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.85594				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.95445				0.00	0	0
<b>Total MAQN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC02 On 05/09/2015 Spot Bond				100.00000	0.00000	98.51453				0.00	0	0
<b>Total MBC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.51777				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	102.21522				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	101.54841				0.00	0	0
<b>Total MBF033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.20155				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	100.44389				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	101.17765				0.00	0	0
<b>Total MBF039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.69407				0.00	0	0
<b>Total MBF040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.69968				0.00	0	0
<b>Total MBF041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.71532				0.00	0	100,000,000
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MBF042</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.07579				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	101.15122				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	101.23442				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	62.92256	100.00000	62.46637				0.00	0	0
<b>Total MBP24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	23.02869	100.00000	22.85991				0.00	0	0
<b>Total MBP29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP30 On 24/10/2017 Spot Bond			100.00000	22.30389	100.00000	22.14042				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	22.39241	100.00000	22.22828				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	21.51023	100.00000	21.35428				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	22.49975	100.00000	22.33662				0.00	0	0
<b>Total MBP33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.89164				0.00	0	0
<b>Total MBP34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.98500	101.61860	8.98500	101.54542				0.00	0	540,000,000
<b>Total MBSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>540,000,000</b>
<b>Total For MBSA01</b>										<b>0.00</b>	<b>0</b>	<b>540,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			9.00500	101.14422	9.00500	101.07122				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.34437			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	103.36936			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	103.51929			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			8.18000	102.14422	8.18000	102.07712			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			8.97500	105.23423	8.97500	105.15769			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			9.78000	105.53425	9.78000	105.45078			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.64502			0.00	0	0
<b>Total MFS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.70245			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.82000	101.27476	9.82000	103.82282			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			7.02500	102.43618	7.02500	102.37809		702,500,000,000.00	100,000,000	2,732,542,000	
<b>Total MGL01 SPOT</b>								<b>702,500,000,000.00</b>	<b>100,000,000</b>	<b>2,732,542,000</b>	
<b>Total For MGL01</b>								<b>702,500,000,000.00</b>	<b>100,000,000</b>	<b>2,732,542,000</b>	
MIIIL02 On 31/05/2017 Spot Bond			9.10500	99.79018	9.10500	99.71738			0.00	0	0
<b>Total MIIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	99.90349			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.65500	105.13816	9.65500	104.13034				0.00	0	5,670,604,700
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,670,604,700</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>5,670,604,700</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.25671				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	33.16781	100.00000	32.92734				0.00	0	0
<b>Total MMS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB02 On 31/05/2017 Spot Bond			8.80500	99.77642	8.80500	99.70597				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			6.97500	104.12287	6.97500	104.06354				0.00	0	0
<b>Total MTN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN04 On 13/07/2017 Spot Bond			8.79500	106.75236	8.79500	106.67624				0.00	0	510,000,000
<b>Total MTN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For MTN04</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	6.90376	100.89771	6.85330				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	6.99346	100.61875	6.94247				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>

Contract Details	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 N4A405</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 N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N5A16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5A16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	236,000,000
<b>Total N5B23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>236,000,000</b>
<b>Total For N5B23</b>									<b>0.00</b>	<b>0</b>	<b>236,000,000</b>
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N5C23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5C23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N5D23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N5E23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	9.57116	100.00000	11.24250			0.00	0	0
<b>Total N5F23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23I On 20/06/2023 Spot Bond			100.00000	10.24828	100.00000	12.03906			0.00	0	0
<b>Total N5G23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.22500	95.48776	9.22500	95.41758			0.00	0	450,000,000
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
NBK10A On 25/07/2016 Spot Bond			7.66500	101.89090	7.66500	101.82742			0.00	0	0
<b>Total NBK10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11A On 28/11/2020 Spot Bond			9.34000	98.66458	9.34000	98.59119			0.00	0	19,927,371,300
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,927,371,300</b>

Contract Details	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 NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>19,927,371,300</b>
NBK12, On 19/03/2021 Spot Bond			9.10500	103.42895	9.10500	103.35390			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13, On 19/03/2024 Spot Bond			9.56000	103.29199	9.56000	103.21339			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.32400			0.00	30,000,000	51,400,000
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>30,000,000</b>	<b>51,400,000</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>30,000,000</b>	<b>51,400,000</b>
NBK14, On 26/06/2021 Spot Bond			9.46500	103.56937	9.46500	103.51518			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.36758			0.00	0	0
<b>Total NBK14B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15, On 11/02/2022 Spot Bond			9.70500	98.57701	9.70500	98.49102			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.40039			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16, On 12/02/2025 Spot Bond			10.33000	97.82220	10.33000	97.74058			0.00	0	10,427,423,500
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,427,423,500</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>10,427,423,500</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.02358			0.00	0	0
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17, On 22/04/2026 Spot Bond			10.51000	97.86647	10.51000	97.78434			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	100.39156			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18, On 01/06/2020 Spot Bond			9.45000	99.60773	9.45000	99.53237			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.40520				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>
NBK19J On 01/06/2022 Spot Bond			9.85500	99.29565	9.85500	99.21739				0.00	0	0
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.28403				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>
NBK20K On 01/06/2026 Spot Bond			10.58000	98.97916	10.58000	98.89555				0.00	0	9,379,635,700
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,379,635,700</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>9,379,635,700</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.59833				0.00	0	0
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.62634				0.00	0	0
<b>Total NBK21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.63469				0.00	0	0
<b>Total NBK22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.65144				0.00	0	0
<b>Total NBK23B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.68098				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	100.69731				0.00	0	0
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.15450				0.00	0	0
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.22530				0.00	0	0
<b>Total NBK27B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK27B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			6.85500	103.48692	6.85500	103.42964				0.00	0	740,000,000
<b>Total NBK2A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,000,000</b>
<b>Total For NBK2A</b>										<b>0.00</b>	<b>0</b>	<b>740,000,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.28147				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			9.00500	111.24614	9.00500	111.16628				0.00	0	5,087,032,600
<b>Total NBK3A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,087,032,600</b>
<b>Total For NBK3A</b>										<b>0.00</b>	<b>0</b>	<b>5,087,032,600</b>
NBK4 On 28/10/2024 Spot Bond			10.90500	37.91527	10.90500	37.88302				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	101.20679				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			7.71000	103.32824	7.71000	103.26453				0.00	0	0
<b>Total NBK9A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.64252				0.00	0	937,962,800
<b>Total NBK9B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>937,962,800</b>
<b>Total For NBK9B</b>										<b>0.00</b>	<b>0</b>	<b>937,962,800</b>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	96.84011				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	100.21054				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	100.96715				0.00	0	0
<b>Total NCLN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.95135				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	93.31222				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.33352				0.00	0	0
<b>Total NCLN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.62010				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	99.80235				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	99.81309				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	102.02333				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	99.81965				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	99.80686				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	99.80700				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.86655				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	99.77766				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.07500	106.80392	10.07500	105.75560				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.77902				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.11000	105.57247	10.11000	104.61482				0.00	0	5,627,781,200
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,627,781,200</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>5,627,781,200</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.77766				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	99.80004				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	99.83997				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	99.77548				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	99.77275				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	100.20825				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	101.35929				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			6.96500	103.41501	6.96500	103.35689				0.00	0	8,066,100
<b>Total NED11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,066,100</b>
<b>Total For NED11</b>										<b>0.00</b>	<b>0</b>	<b>8,066,100</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.10151				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.05764				0.00	0	200,000,000
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NED15 On 08/04/2024 Spot Bond			10.18500	104.78401	10.18500	103.58126				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	100.13820				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.34632				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.36970				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	101.20003				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	117.14198	9.44500	117.05389				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	100.32476				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	110.00700	10.00000	109.92100				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.22500	169.44891	2.22500	169.17668				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			2.61000	97.23415	2.61000	110.64929				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	185.21593	3.45000	184.91726				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			3.00000	107.02543	3.00000	106.83616				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			3.21000	149.09710	3.21000	139.63187				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			3.12000	151.36178	3.12000	151.10449				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			8.87000	105.58823	8.87000	105.51231				0.00	0	4,145,591,900
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,145,591,900</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>4,145,591,900</b>
NQ1A1 On 22/05/2020 Spot Bond			9.50000	104.17714	9.50000	104.24439				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.56480				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.40602				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.42023				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.41173				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.43666				0.00	0	0
<b>Total NQ1A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.70000	104.17429	9.70000	105.28542				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.42873				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.42307				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.46090				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.90000	104.17152	9.90000	104.23265				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.43439				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.43723				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.48520				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.54161				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.50725				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	100.44572				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			8.77500	110.66968	8.77500	110.59181				0.00	0	600,000,000
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02 On 31/10/2022 Spot Bond			9.55500	115.53953	9.55500	115.45165				0.00	0	18,187,661,500
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,187,661,500</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>18,187,661,500</b>
NRA02 On 31/05/2023 Spot Bond			2.12000	172.57426	2.12000	172.29847				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>

Contract Details	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 NRA023</b>										<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
NRA02: On 30/11/2028 Spot Bond			10.48000	113.10850	10.48000	113.01384				0.00	0	43,213,709,700
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>43,213,709,700</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>43,213,709,700</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.24208				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	101.02097				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	99.82586				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	100.16804				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	100.33761				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	100.36673				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	100.44703				0.00	0	0
<b>Total NYT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13U On 28/05/2020 Spot Bond			100.00000	17.07772	100.00000	16.95392				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	93.05839	100.00000	92.36045				0.00	0	0
<b>Total OCT1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML01 On 27/10/2015 Spot Bond			6.86500	101.89201	6.86500	101.83596				0.00	0	500,000,000
<b>Total OML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For OML01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.33173				0.00	0	0
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For OML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2024 Spot Bond			10.02000	95.86383	10.02000	97.69689				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	99.84863				0.00	0	0
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2025 Spot Bond			10.18500	99.71326	10.18500	100.64966				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			10.74000	99.66617	10.74000	100.36577				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			11.33000	99.92284	11.33000	100.31089				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	36.63574	100.00000	36.37013				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	99.65000				0.00	0	0
<b>Total PBET01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	102.01904				0.00	0	0
<b>Total PMM16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	100.08121				0.00	0	0
<b>Total PMM17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM18 On 04/11/2015 Spot Bond				100.00000	0.00000	100.73976				0.00	0	0
<b>Total PMM18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	100.58118				0.00	0	0
<b>Total PMM19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PMM19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.61253				0.00	0	0
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.66921				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	101.08459				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			9.75500	103.48316	9.75500	104.90057				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	100.89358				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	100.91797				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	100.92895				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	100.95334				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	101.05813				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	101.08248				0.00	0	0
<b>Total PRE1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.97634				0.00	0	0
<b>Total PTH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PTH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			8.15000	43.16715	8.15000	43.13873				0.00	0	0
<b>Total R010P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R158 On 15/09/2015 Spot Bond			5.87500	105.19229	5.87500	105.14226			913,910,500,000,000.00	325,772,000,000	175,518,381,900
<b>Total R158 SPOT</b>									<b>13,910,500,000,000.00</b>	<b>325,772,000,000</b>	<b>175,518,381,900</b>
<b>Total For R158</b>									<b>13,910,500,000,000.00</b>	<b>325,772,000,000</b>	<b>175,518,381,900</b>
R158P On 15/09/2015 Spot Bond			6.54000	98.37829	6.54000	98.32630			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			6.64000	111.44796	6.64000	111.38863			585,781,964,656,000.00	88,220,175,400	264,547,097,800
<b>Total R159 SPOT</b>									<b>15,781,964,656,000.00</b>	<b>88,220,175,400</b>	<b>264,547,097,800</b>
<b>Total For R159</b>									<b>15,781,964,656,000.00</b>	<b>88,220,175,400</b>	<b>264,547,097,800</b>
R159P On 15/09/2016 Spot Bond			6.47000	92.34908	6.47000	92.30116			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			8.36000	115.46126	8.33000	115.62596			666,177,916,212,000.00	1,993,561,951,700	1,932,915,988,900
<b>Total R186 SPOT</b>									<b>16,177,916,212,000.00</b>	<b>993,561,951,700</b>	<b>932,915,988,900</b>
<b>Total For R186</b>									<b>16,177,916,212,000.00</b>	<b>993,561,951,700</b>	<b>932,915,988,900</b>
R187P On 21/12/2026 Spot Bond			8.07000	40.20738	8.07000	40.18117			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			7.99000	37.50832	7.99000	37.48411			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			1.71500	283.92259	1.71500	283.47819			15,429,934,919,000.00	8,997,046,600	21,829,078,400
<b>Total R197 SPOT</b>									<b>15,429,934,919,000.00</b>	<b>8,997,046,600</b>	<b>21,829,078,400</b>
<b>Total For R197</b>									<b>15,429,934,919,000.00</b>	<b>8,997,046,600</b>	<b>21,829,078,400</b>
R202 On 07/12/2033 Spot Bond			1.82000	232.43257	1.82000	232.06678			121,694,737,710,000.00	66,865,240,500	218,287,377,100
<b>Total R202 SPOT</b>									<b>11,694,737,710,000.00</b>	<b>66,865,240,500</b>	<b>218,287,377,100</b>
<b>Total For R202</b>									<b>11,694,737,710,000.00</b>	<b>66,865,240,500</b>	<b>218,287,377,100</b>
R2023 On 28/02/2023 Spot Bond			8.19000	99.75557	8.16000	99.85705			126,997,873,820,000.00	137,606,578,000	469,476,301,600
<b>Total R2023 SPOT</b>									<b>16,997,873,820,000.00</b>	<b>137,606,578,000</b>	<b>469,476,301,600</b>
<b>Total For R2023</b>									<b>16,997,873,820,000.00</b>	<b>137,606,578,000</b>	<b>469,476,301,600</b>
R203 On 15/09/2017 Spot Bond			7.27000	104.04492	7.24500	104.03631			252,579,911,513,000.00	447,397,511,900	1,669,254,233,300
<b>Total R203 SPOT</b>									<b>12,579,911,513,000.00</b>	<b>447,397,511,900</b>	<b>1,669,254,233,300</b>
<b>Total For R203</b>									<b>12,579,911,513,000.00</b>	<b>447,397,511,900</b>	<b>1,669,254,233,300</b>
R2030 On 31/01/2030 Spot Bond			8.71000	97.15800	8.71000	97.08938			843,680,152,651,000.00	326,484,518,100	777,840,724,500
<b>Total R2030 SPOT</b>									<b>13,680,152,651,000.00</b>	<b>326,484,518,100</b>	<b>777,840,724,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R2030</b>									<b>13,680,152,651,000.00</b>	<b>326,484,518,100</b>	<b>777,840,724,500</b>
R2032 On 31/03/2032 Spot Bond			8.80500	96.87141	8.80500	96.80301			833,952,554,428,000.00	321,857,189,600	456,946,189,600
<b>Total R2032 SPOT</b>									<b>13,952,554,428,000.00</b>	<b>321,857,189,600</b>	<b>456,946,189,600</b>
<b>Total For R2032</b>									<b>13,952,554,428,000.00</b>	<b>321,857,189,600</b>	<b>456,946,189,600</b>
R2037 On 31/01/2037 Spot Bond			8.89000	99.43400	8.89000	99.36235			263,721,741,919,000.00	142,150,927,100	652,247,318,700
<b>Total R2037 SPOT</b>									<b>13,721,741,919,000.00</b>	<b>142,150,927,100</b>	<b>652,247,318,700</b>
<b>Total For R2037</b>									<b>13,721,741,919,000.00</b>	<b>142,150,927,100</b>	<b>652,247,318,700</b>
R204 On 21/12/2018 Spot Bond			7.60000	101.08497	7.55500	101.16085			376,097,533,240,000.00	181,065,464,900	549,269,833,100
<b>Total R204 SPOT</b>									<b>16,097,533,240,000.00</b>	<b>181,065,464,900</b>	<b>549,269,833,100</b>
<b>Total For R204</b>									<b>16,097,533,240,000.00</b>	<b>181,065,464,900</b>	<b>549,269,833,100</b>
R2044 On 31/01/2044 Spot Bond			8.98000	100.89077	8.98000	100.81735			647,950,551,204,000.00	72,154,849,800	367,976,246,600
<b>Total R2044 SPOT</b>									<b>17,950,551,204,000.00</b>	<b>72,154,849,800</b>	<b>367,976,246,600</b>
<b>Total For R2044</b>									<b>17,950,551,204,000.00</b>	<b>72,154,849,800</b>	<b>367,976,246,600</b>
R2048 On 28/02/2048 Spot Bond			8.97500	100.15570	8.97500	100.08404			415,245,664,440,000.00	46,266,926,400	423,273,427,500
<b>Total R2048 SPOT</b>									<b>15,245,664,440,000.00</b>	<b>46,266,926,400</b>	<b>423,273,427,500</b>
<b>Total For R2048</b>									<b>15,245,664,440,000.00</b>	<b>46,266,926,400</b>	<b>423,273,427,500</b>
R207 On 15/01/2020 Spot Bond			7.85000	100.74186	7.82000	100.78993			403,928,344,535,000.00	178,844,375,100	600,072,915,300
<b>Total R207 SPOT</b>									<b>13,928,344,535,000.00</b>	<b>178,844,375,100</b>	<b>600,072,915,300</b>
<b>Total For R207</b>									<b>13,928,344,535,000.00</b>	<b>178,844,375,100</b>	<b>600,072,915,300</b>
R208 On 31/03/2021 Spot Bond			7.98500	95.74629	7.95500	95.81740			615,395,337,379,000.00	77,068,921,400	612,024,428,100
<b>Total R208 SPOT</b>									<b>15,395,337,379,000.00</b>	<b>77,068,921,400</b>	<b>612,024,428,100</b>
<b>Total For R208</b>									<b>15,395,337,379,000.00</b>	<b>77,068,921,400</b>	<b>612,024,428,100</b>
R209 On 31/03/2036 Spot Bond			8.87500	76.56596	8.84500	76.74004			534,722,124,150,000.00	398,278,549,200	945,097,104,300
<b>Total R209 SPOT</b>									<b>14,722,124,150,000.00</b>	<b>398,278,549,200</b>	<b>945,097,104,300</b>
<b>Total For R209</b>									<b>14,722,124,150,000.00</b>	<b>398,278,549,200</b>	<b>945,097,104,300</b>
R210 On 31/03/2028 Spot Bond			1.74000	175.81079	1.72000	175.91932			38,643,419,880,000.00	22,208,862,000	77,013,906,300
<b>Total R210 SPOT</b>									<b>18,643,419,880,000.00</b>	<b>22,208,862,000</b>	<b>77,013,906,300</b>
<b>Total For R210</b>									<b>18,643,419,880,000.00</b>	<b>22,208,862,000</b>	<b>77,013,906,300</b>
R211 On 31/01/2017 Spot Bond			0.58000	133.97093	0.60000	133.73088			1,114,117,360,000.00	1,920,892,000	26,577,370,700
<b>Total R211 SPOT</b>									<b>1,114,117,360,000.00</b>	<b>1,920,892,000</b>	<b>26,577,370,700</b>
<b>Total For R211</b>									<b>1,114,117,360,000.00</b>	<b>1,920,892,000</b>	<b>26,577,370,700</b>
R212 On 31/01/2022 Spot Bond			1.70500	138.19030	1.70500	137.97391			48,434,736,691,000.00	28,407,470,200	149,448,752,500
<b>Total R212 SPOT</b>									<b>18,434,736,691,000.00</b>	<b>28,407,470,200</b>	<b>149,448,752,500</b>
<b>Total For R212</b>									<b>18,434,736,691,000.00</b>	<b>28,407,470,200</b>	<b>149,448,752,500</b>
R213 On 28/02/2031 Spot Bond			8.78000	87.00009	8.75000	87.16522			396,092,593,048,000.00	45,113,051,600	795,841,255,400
<b>Total R213 SPOT</b>									<b>16,092,593,048,000.00</b>	<b>45,113,051,600</b>	<b>795,841,255,400</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R213</b>									<b>16,092,593,048,000.00</b>	<b>45,113,051,600</b>	<b>795,841,255,400</b>
R214 On 28/02/2041 Spot Bond			8.89500	77.82124	8.89500	77.76604			452,387,241,889,000.00	275,704,018,200	803,628,708,800
<b>Total R214 SPOT</b>									<b>12,387,241,889,000.00</b>	<b>275,704,018,200</b>	<b>303,628,708,800</b>
<b>Total For R214</b>									<b>12,387,241,889,000.00</b>	<b>275,704,018,200</b>	<b>303,628,708,800</b>
R228C On 15/09/2015 Spot Bond			6.54000	98.37829	6.54000	98.32630			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			6.46000	95.34350	6.46000	95.29410			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			6.47000	92.34908	6.47000	92.30116			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			6.61000	99.89146	6.61000	99.83728			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			6.48000	96.75991	6.48000	96.70907			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			6.46000	93.74174	6.46000	93.69263			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			6.52000	90.72863	6.52000	90.68066			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			7.22000	86.67335	7.22000	86.62269			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			7.27000	83.55194	7.27000	83.50278			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			7.56000	79.94417	7.56000	79.89529			0.00	0	0
<b>Total R333C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			7.54000	77.08457	7.54000	77.03756			0.00	0	0
<b>Total R334C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R334C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			7.52000	74.34159	7.52000	74.29637				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			7.51000	71.67883	7.51000	71.63529				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			7.78000	68.18929	7.78000	68.14641				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			7.76000	65.70579	7.76000	65.66457				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			7.87500	62.83185	7.87500	62.79187				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			7.84500	60.56539	7.84500	60.52699				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			7.81500	58.39755	7.81500	58.36067				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			7.78500	56.32359	7.78500	56.28815				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			7.74500	54.38094	7.74500	54.34689				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			7.70500	52.52554	7.70500	52.49282				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			8.27000	48.15916	8.27000	48.12701				0.00	0	0
<b>Total R345C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			8.23000	46.41623	8.23000	46.38539				0.00	0	0
<b>Total R346C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R346C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			8.19000	44.75360	8.19000	44.72401				0.00	0	0
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			8.15000	43.16715	8.15000	43.13873				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			8.11000	41.65296	8.11000	41.62568				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			8.07000	40.20738	8.07000	40.18117				0.00	0	0
<b>Total R350C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			8.03000	38.82693	8.03000	38.80174				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			7.99000	37.50832	7.99000	37.48411				0.00	0	0
<b>Total R352C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	103.06211				0.00	0	0
<b>Total RCSB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.68691				0.00	0	0
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.52781				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	100.04382				0.00	0	0
<b>Total RCSB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	29.72018	100.00000	29.50472				0.00	0	0
<b>Total RCSB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	15.24709	100.00000	15.13534				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	32.86132	100.00000	32.62308				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	89.03350	100.00000	88.40354				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	38.73653	100.00000	38.45569				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	19.93216	100.00000	19.78445				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	20.98661	100.00000	20.81929				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	8.76395	100.00000	8.68802				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	15.95685	100.00000	15.82963				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	12.92795	100.00000	12.82489				0.00	0	0
<b>Total RDF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05 On 04/12/2019 Spot Bond			100.00000	9.94552	100.00000	9.86623				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	100.01935				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.03316				0.00	0	100,000,000
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.34197				0.00	0	0
<b>Total RDFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.35916				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.35119				0.00	0	0
<b>Total RDFC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	101.56164				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	101.57572				0.00	0	0
<b>Total RDFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/11/2015 Spot Bond				100.00000	0.00000	100.31458				0.00	0	0
<b>Total RDFC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	100.32772				0.00	0	0
<b>Total RDFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.48606				0.00	0	0
<b>Total REB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	100.40339				0.00	0	0
<b>Total REBC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.18940				0.00	0	840,000,000
<b>Total RED101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
<b>Total For RED101</b>										<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
RES01U On 02/03/2018 Spot Bond			100.00000	16.03480	100.00000	15.91856				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02U On 02/03/2019 Spot Bond			100.00000	11.24842	100.00000	11.16687				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03U On 02/03/2020 Spot Bond			100.00000	9.31946	100.00000	9.25189				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	8.61155	100.00000	8.54912				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.56741				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	101.38025				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	100.82168				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	100.07097				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.47911				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	100.31636				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	100.08699				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	101.35666				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	101.12049				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	88.71808				0.00	1,750,000,000	1,000,000,000
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>1,750,000,000</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RP005</b>										<b>0.00</b>	<b>1,750,000,000</b>	<b>1,000,000,000</b>
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	83.99884				0.00	0	0
<b>Total RP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	92.37257				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	91.51509				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	102.35100				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	84.78607				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	95.23103				0.00	0	0
<b>Total RP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	106.43668	12.35000	106.33103				0.00	0	0
<b>Total RP018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	14.81014	100.00000	14.70277				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	99.93399				0.00	0	0
<b>Total RP026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP011 On 31/08/2018 Spot Bond			100.00000	5.71271	100.00000	5.67174				0.00	0	0
<b>Total RPP011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP041 On 07/10/2016 Spot Bond			100.00000	38.80888	100.00000	38.52444				0.00	0	0
<b>Total RPP041U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP041U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP071 On 31/01/2016 Spot Bond			100.00000	57.24334	100.00000	56.82833				0.00	0	0
<b>Total RPP071U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RPP07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08I On 30/04/2020 Spot Bond			100.00000	14.97085	100.00000	14.80746				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>
RPP09I On 21/11/2016 Spot Bond			100.00000	41.91848	100.00000	41.61457				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>
RPS00I On 16/11/2022 Spot Bond				100.00000	0.00000	101.11964				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>
RPS00I On 30/04/2025 Spot Bond				100.00000	0.00000	79.21776				0.00	0	0
<b>Total RPS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.25500	104.64939	9.25500	104.57181				0.00	0	876,400,800
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>876,400,800</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>876,400,800</b>
RW23 On 10/12/2023 Spot Bond			9.61000	99.55557	9.61000	99.47901				0.00	0	2,063,519,500
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,063,519,500</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>2,063,519,500</b>
RW28 On 10/12/2028 Spot Bond			10.01000	85.40543	10.01000	101.77396				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	96.38054				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			7.84000	104.62105	7.84000	104.55548				0.00	0	20,886,948,200
<b>Total SBK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,886,948,200</b>
<b>Total For SBK12</b>										<b>0.00</b>	<b>0</b>	<b>20,886,948,200</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100				0.00	0	0
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.34721				0.00	0	0
<b>Total SBK13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			9.48500	100.73800	9.48500	100.66151				0.00	0	25,799,345,200
<b>Total SBK14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,799,345,200</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
<b>Total For SBK14</b>										<b>0.00</b>	<b>0</b>	<b>25,799,345,200</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.87261				0.00	0	0
<b>Total SBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.03188				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	102.35510				0.00	0	0
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.52592				0.00	0	0
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.12512				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	100.26535				0.00	0	0
<b>Total SBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.16764				0.00	0	0
<b>Total SBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.39886				0.00	0	150,000,000
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For SBK22</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
SBK23 On 28/05/2027 Spot Bond			11.76000	99.28432	11.76000	99.52606				0.00	0	2,000,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SBK9 On 10/04/2018 Spot Bond			9.05500	99.89493	9.05500	99.82244				0.00	0	12,858,596,500
<b>Total SBK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,858,596,500</b>
<b>Total For SBK9</b>										<b>0.00</b>	<b>0</b>	<b>12,858,596,500</b>
SBN27 On 15/09/2015 Spot Bond			7.36500	104.80443	7.36500	104.74218				0.00	0	0
<b>Total SBN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 On 15/09/2015 Spot Bond			7.96000	104.65034	7.96000	104.58326				0.00	0	0
<b>Total SBN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN31 On 15/09/2015 Spot Bond			7.12500	104.86671	7.12500	104.80641				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			8.64500	101.24843	8.64500	101.17859				0.00	0	0
<b>Total SBN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			7.27000	104.82907	7.27000	104.76760				0.00	0	0
<b>Total SBN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			8.00000	104.64000	8.00000	104.57260				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	99.94315				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	101.44062				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			8.29500	103.26156	8.29500	103.19316				0.00	0	0
<b>Total SBS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.29651				0.00	5,520,000,000	5,220,000,000
<b>Total SBS15 SPOT</b>										<b>0.00</b>	<b>5,520,000,000</b>	<b>5,220,000,000</b>
<b>Total For SBS15</b>										<b>0.00</b>	<b>5,520,000,000</b>	<b>5,220,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	99.80401				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	102.90561				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			9.71500	101.86477	9.71500	106.86058				0.00	0	4,690,286,700
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,690,286,700</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>4,690,286,700</b>
SBS20 On 15/05/2026 Spot Bond			10.23000	99.66175	10.23000	99.58073				0.00	0	21,230,243,000
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,230,243,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>21,230,243,000</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.64407				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.55510				0.00	0	0
<b>Total SBS23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.55073				0.00	0	0
<b>Total SBS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			9.13500	99.65922	9.13500	99.58668				0.00	0	11,304,173,900
<b>Total SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,304,173,900</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>11,304,173,900</b>
SBS26l On 28/02/2017 Spot Bond			100.00000	25.10343	100.00000	24.93529				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			9.70000	105.67548	9.70000	105.59256				0.00	0	39,189,665,300
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,189,665,300</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>39,189,665,300</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.75238				0.00	0	0
<b>Total SBS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			9.21000	98.36497	9.21000	98.29240				0.00	0	0
<b>Total SBS29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.24000	87.21502	10.24000	87.14405				0.00	0	8,066,486,600
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,066,486,600</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>8,066,486,600</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.49485				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			9.98000	98.73210	9.98000	98.65332				0.00	0	0
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.87123				0.00	0	0
<b>Total SBS32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	99.86746				0.00	0	0
<b>Total SBS33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.13000	102.20655	10.13000	102.12424				0.00	0	1,450,000,000
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.89163				0.00	0	0
<b>Total SBS35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.91549				0.00	0	0
<b>Total SBS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			9.22000	98.40101	9.22000	98.32753				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			10.43000	95.40158	10.43000	95.32123				0.00	0	1,500,000,000
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBS39 On 29/01/2030 Spot Bond			10.90000	95.04650	10.90000	94.96293				0.00	0	0
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			9.65500	95.72604	9.65500	95.65248				0.00	0	17,356,171,300
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,356,171,300</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>17,356,171,300</b>
SBS9 On 07/07/2016 Spot Bond			7.47000	108.96249	7.47000	108.89629				0.00	0	330,000,000
<b>Total SBS9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For SBS9</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.32500	124.42315	2.32500	271.58107				0.00	0	0
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI12 On 31/01/2017 Spot Bond			1.21000	131.37975	1.21000	132.43842				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	21.43286	100.00000	24.30036				0.00	0	0
<b>Total SCM10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SCM10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.23541				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	32.76800	100.00000	26.02435				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				166.92160	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			1.87000	117.01796	1.87000	131.05865				0.00	0	0
<b>Total SHI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	101.28400	6.50000	101.23091				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	100.92174				0.00	0	0
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.59397				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	103.16237				0.00	0	0
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			8.74500	104.04093	8.74500	103.96756				0.00	0	260,000,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.66765				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	101.49818				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	99.78857				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	34.98573	100.00000	34.73208				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	110.00700	10.00000	109.92100				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	99.99989				0.00	0	0
<b>Total SHS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	99.96598				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	39.59249	100.00000	39.30544				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	48.06628	100.00000	47.71779				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	39.81330	100.00000	39.52465				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			9.58500	103.78168	9.58500	103.70251				0.00	0	0
<b>Total SHS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SHS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.20060				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	100.40505				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			7.89000	105.09229	7.89000	105.02491				0.00	0	1,177,893,300
<b>Total SLI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,177,893,300</b>
<b>Total For SLI2</b>										<b>0.00</b>	<b>0</b>	<b>1,177,893,300</b>
SLI3 On 15/08/2023 Spot Bond			9.30500	99.45301	9.30500	101.15767				0.00	0	9,379,635,700
<b>Total SLI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,379,635,700</b>
<b>Total For SLI3</b>										<b>0.00</b>	<b>0</b>	<b>9,379,635,700</b>
SNT01 On 15/09/2017 Spot Bond			8.64500	101.24843	8.64500	101.17859				0.00	0	4,166,897,800
<b>Total SNT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,166,897,800</b>
<b>Total For SNT01</b>										<b>0.00</b>	<b>0</b>	<b>4,166,897,800</b>
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.45925				0.00	0	0
<b>Total SPDA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.50726				0.00	0	0
<b>Total SPDA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.86103				0.00	0	0
<b>Total SPDA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.43674				0.00	0	0
<b>Total SPDA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.44846				0.00	0	0
<b>Total SPDA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.35836				0.00	0	0
<b>Total SPG001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			8.34500	105.71470	8.34500	105.64350				0.00	0	326,598,400
<b>Total SSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>326,598,400</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SSA01</b>									<b>0.00</b>	<b>0</b>	<b>326,598,400</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.34308			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	101.19659			0.00	400,000,000	3,013,889,600
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>3,013,889,600</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>400,000,000</b>	<b>3,013,889,600</b>
SSA06 On 16/04/2020 Spot Bond			9.54500	95.65374	9.54500	95.58066			0.00	0	2,140,000,000
<b>Total SSA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
<b>Total For SSA06</b>									<b>0.00</b>	<b>0</b>	<b>2,140,000,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.24805			0.00	0	0
<b>Total SSN001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.77478			0.00	0	0
<b>Total SSN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.99771			0.00	0	0
<b>Total SSN003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.52500	89.24367	9.52500	89.17563			0.00	0	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.52500	89.24367	9.52500	89.17563			0.00	0	0
<b>Total SSN005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 15/01/2020 Spot Bond			9.24000	95.71232	9.24000	95.64070			0.00	0	0
<b>Total SSN007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	99.87682			0.00	0	0
<b>Total SSN008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 15/09/2017 Spot Bond			8.12500	102.29436	8.12500	102.22797			0.00	0	2,500,000,000
<b>Total SSN009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SSN009</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SSN01 On 31/01/2025 Spot Bond			2.50000	111.45967	2.50000	111.70225			0.00	0	0
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			8.86500	97.30587	8.86500	97.23633				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond			8.50000	100.45816	8.50000	100.38930				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			10.37000	100.69373	10.37000	100.60986				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	100.20132				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			10.62000	74.63509	10.62000	74.57216				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	101.12848				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	101.15435				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.76473				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	101.28977				0.00	0	0
<b>Total SSN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	99.56349				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.38117				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>

Contract Details	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 SSN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	99.88871				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>
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.22518				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1231 On 10/06/2015 Spot Bond				100.00000	0.00000	100.00000				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>
SY1232 On 17/06/2015 Spot Bond				100.00000	0.00000	99.91269				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	98.63838				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	99.31676				0.00	0	0
<b>Total SY1235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1237 On 28/07/2015 Spot Bond				100.00000	0.00000	99.22677				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	0.00000	99.22650				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>
SY1239 On 04/08/2015 Spot Bond				100.00000	0.00000	99.33136				0.00	0	0
<b>Total SY1239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1240 On 14/08/2015 Spot Bond				100.00000	0.00000	98.88364				0.00	0	0
<b>Total SY1240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1241 On 18/08/2015 Spot Bond				100.00000	0.00000	98.81953				0.00	0	0
<b>Total SY1241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1242 On 17/08/2015 Spot Bond				100.00000	0.00000	98.83027				0.00	0	0
<b>Total SY1242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SY1242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1242 On 17/08/2015 Spot Bond				100.00000	0.00000	98.83359				0.00	0	0
<b>Total SY1243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1244 On 18/08/2015 Spot Bond				100.00000	0.00000	98.81255				0.00	0	0
<b>Total SY1244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1245 On 17/06/2015 Spot Bond				100.00000	0.00000	99.64066				0.00	0	0
<b>Total SY1245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1246 On 21/08/2015 Spot Bond				100.00000	0.00000	98.75938				0.00	0	0
<b>Total SY1246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1247 On 28/08/2015 Spot Bond				100.00000	0.00000	98.63368				0.00	0	0
<b>Total SY1247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1248 On 08/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1249 On 10/09/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978			040,000,000,000,000.00	20,400,000,000	10,200,000,000	
<b>Total SY1249 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,400,000,000</b>	<b>10,200,000,000</b>	
<b>Total For SY1249</b>									<b>10,000,000,000,000.00</b>	<b>20,400,000,000</b>	<b>10,200,000,000</b>	
SZ18 On 30/09/2015 Spot Bond			6.33500	104.31280	6.33500	104.25950			0.00	0	2,721,000	
<b>Total SZ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,721,000</b>	
<b>Total For SZ18</b>									<b>0.00</b>	<b>0</b>	<b>2,721,000</b>	
SZ25 On 30/09/2025 Spot Bond			8.98000	101.97742	8.98000	101.90403			0.00	0	7,605,345,100	
<b>Total SZ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,605,345,100</b>	
<b>Total For SZ25</b>									<b>0.00</b>	<b>0</b>	<b>7,605,345,100</b>	
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.44553			0.00	0	0	
<b>Total T12A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For T12A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.48006			0.00	0	0	
<b>Total T12A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For T12A11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
T12A12 On 21/02/2048 Spot Bond			9.47000	96.18007	9.47000	96.10671			0.00	0	0	
<b>Total T12A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF108L On 22/02/2016 Spot Bond			100.00000	57.33773	100.00000	56.92202				0.00	0	0
<b>Total TF108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	101.01977				0.00	0	0
<b>Total TFS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.75397				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	100.20234				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	99.82457				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	99.81519				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	101.67603				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	100.84933				0.00	0	0
<b>Total TFS133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.83634				0.00	0	0
<b>Total TFS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.86913				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			7.89000	104.15270	7.89000	104.08592				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.07204				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	101.10062				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond			7.83000	103.18996	7.83000	103.12430				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	101.05631				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	101.09205				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	103.18134				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	101.05631				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	101.09205				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	86.31997	7.16000	102.85788				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	101.16205				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	101.15634				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	101.29329				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	101.27476				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	101.83275				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	101.76909				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	101.05488				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	101.10062				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.55521	8.73000	103.48190				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79555				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	101.09205				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			9.02500	93.05076	9.02500	101.08197				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.62821				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	101.11204				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	101.16490				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	101.14920				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.16392				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>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.29044				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>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.28475				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>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.25609				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>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73370				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>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73935				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>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73759				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>
TH11D3 On 21/08/2048 Spot Bond				100.00000	0.00000	100.43966				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>
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.45431				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>
TH12A2 On 21/08/2019 Spot Bond			9.42000	101.07071	9.42000	101.93687				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>
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.44553				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>
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.46602				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A5 On 21/08/2019 Spot Bond			9.33000	99.98036	9.33000	99.90483				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>
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.45635				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>
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.48006				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>
TH12A8 On 21/02/2048 Spot Bond			9.44000	88.96156	9.44000	98.79511				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.49231				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.49231				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.50672				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.50672				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.53896				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.53896				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.55405				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.55346				0.00	0	0
<b>Total TH12C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.72703				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.72703				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.93557				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.74199				0.00	0	0
<b>Total TH12D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.11349				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			101.06155	6.66056	101.06155	6.61128				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.29194				0.00	0	0
<b>Total THE9A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For THE9A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	101.09187				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.47313				0.00	0	0
<b>Total THE9A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.09187				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	101.10628				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	101.11349				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	101.08322				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	101.10628				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	101.18553				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	101.18553				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	101.18553				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	101.30072				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	101.32950				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For THE9C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.29352			0.00	0	0
<b>Total THE9C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.86815			0.00	0	0
<b>Total THE9D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	101.90399			0.00	0	0
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.88966			0.00	0	0
<b>Total THE9D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			9.70000	88.36258	9.70000	88.26255		970,000,000,000.00	100,000,000	100,000,000	
<b>Total TL20 SPOT</b>								<b>970,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
<b>Total For TL20</b>								<b>970,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100		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			8.34500	102.73248	8.34500	102.66403		0.00	0	11,424,596,000	
<b>Total TN17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>11,424,596,000</b>	
<b>Total For TN17</b>								<b>0.00</b>	<b>0</b>	<b>11,424,596,000</b>	
TN20 On 17/09/2020 Spot Bond			9.68500	105.83291	9.68500	105.75134		0.00	0	17,584,759,900	
<b>Total TN20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>17,584,759,900</b>	
<b>Total For TN20</b>								<b>0.00</b>	<b>0</b>	<b>17,584,759,900</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	1.67779	100.00000	1.66549		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			9.87000	106.37614	9.87000	106.29262		0.00	0	12,302,542,700	
<b>Total TN23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>12,302,542,700</b>	
<b>Total For TN23</b>								<b>0.00</b>	<b>0</b>	<b>12,302,542,700</b>	
TN25 On 19/08/2025 Spot Bond			10.09000	99.31659	10.09000	99.23561		1,765,750,000,000.00	175,000,000	38,851,231,600	
<b>Total TN25 SPOT</b>								<b>1,765,750,000,000.00</b>	<b>175,000,000</b>	<b>38,851,231,600</b>	
<b>Total For TN25</b>								<b>1,765,750,000,000.00</b>	<b>175,000,000</b>	<b>38,851,231,600</b>	
TN27 On 14/11/2027 Spot Bond			10.13000	92.17708	10.13000	92.10285		0.00	0	13,474,781,300	
<b>Total TN27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>13,474,781,300</b>	

Contract Details	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 TN27</b>									<b>0.00</b>	<b>0</b>	<b>13,474,781,300</b>
TN30 On 09/10/2030 Spot Bond			10.49000	101.96648	10.49000	101.88107			0.00	0	12,720,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,720,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>12,720,000,000</b>
TN40 On 09/10/2040 Spot Bond			10.81500	101.37588	10.81500	101.28839			0.00	0	27,500,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.03607			0.00	0	0
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.29259			0.00	46,059,800	46,059,800
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>46,059,800</b>	<b>46,059,800</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>46,059,800</b>	<b>46,059,800</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.58376			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.59819			0.00	0	0
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.59962			0.00	0	0
<b>Total TORQ4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.67056			0.00	0	0
<b>Total TORQ5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.81756			0.00	0	0
<b>Total TORQ6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.59894			0.00	0	0
<b>Total TORQ7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.00700	10.00000	109.92100			0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.33144			0.00	0	0
<b>Total TPDA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.35844				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	101.20014				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	100.95448				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	99.58592	10.00000	100.33251				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	99.59621	9.75000	100.32421				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.60769	100.00000	10.32535				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.73464				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.83902				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	7.66404	100.00000	7.57625				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	8.16505	100.00000	8.07205				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	101.89690				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	8.46567	100.00000	8.36954				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.90848				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.71617	100.00000	8.61743				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	102.23120				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	11.77234	100.00000	11.64181				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	102.93780				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	15.12910	100.00000	14.96365				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	12.74455	100.00000	12.65216				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>
TSP16 On 11/06/2015 Spot Bond				100.00000	0.00000	100.00000				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>
TSP17 On 09/07/2015 Spot Bond				100.00000	0.00000	99.49729				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	99.25031				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	98.98487				0.00	0	0
<b>Total TSP172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	98.71118				0.00	0	0
<b>Total TSP173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP173 On 03/09/2015 Spot Bond				100.00000	0.00000	98.44475				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>
TSP174 On 17/09/2015 Spot Bond				100.00000	0.00000	103.35852				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>
TSP175 On 15/10/2015 Spot Bond				100.00000	0.00000	102.17456				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>
TSP177 On 29/10/2015 Spot Bond				100.00000	0.00000	97.38980				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>
TSP178 On 26/11/2015 Spot Bond				100.00000	0.00000	96.90654				0.00	0	0
<b>Total TSP179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP179 On 10/12/2015 Spot Bond				100.00000	0.00000	96.58476				0.00	0	11,500,000,000
<b>Total TSP180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000,000</b>
<b>Total For TSP180</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000,000</b>
TSP180 On 21/01/2016 Spot Bond				100.00000	0.00000	95.89757				0.00	0	0
<b>Total TSP181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP181 On 04/02/2016 Spot Bond				100.00000	0.00000	95.67508				0.00	0	0
<b>Total TSP183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP183 On 18/02/2016 Spot Bond				100.00000	0.00000	95.32659				0.00	0	0
<b>Total TSP184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	95.00498				0.00	0	0
<b>Total TSP185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	94.63441				0.00	0	0
<b>Total TSP186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP186 On 25/06/2015 Spot Bond				100.00000	0.00000	99.78547				0.00	0	0
<b>Total TSP187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP187 On 31/03/2016 Spot Bond				100.00000	0.00000	94.36523				0.00	0	0
<b>Total TSP188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP188 On 12/11/2015 Spot Bond				100.00000	0.00000	97.22347				0.00	0	0
<b>Total TSP189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP189 On 12/05/2016 Spot Bond				100.00000	0.00000	93.61295				0.00	0	0
<b>Total TSP190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP190 On 26/05/2016 Spot Bond				100.00000	0.00000	93.28231				0.00	0	0
<b>Total TSP191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP191 On 09/06/2016 Spot Bond			100.00000	50.47702	100.00000	50.19026		876,000,000,000,000.00		38,760,000,000	13,500,000,000	
<b>Total TSP192 SPOT</b>								<b>6,000,000,000,000.00</b>		<b>38,760,000,000</b>	<b>13,500,000,000</b>	
<b>Total For TSP192</b>								<b>6,000,000,000,000.00</b>		<b>38,760,000,000</b>	<b>13,500,000,000</b>	
TTO011 On 28/08/2019 Spot Bond			100.00000	13.76311	100.00000	13.66333				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	102.42192				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 22/06/2015 Spot Bond				100.00000	0.00000	101.44424				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	101.50296				0.00	0	0
<b>Total TWC090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 10/07/2015 Spot Bond				100.00000	0.00000	101.06981				0.00	0	0
<b>Total TWC092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 13/07/2015 Spot Bond				100.00000	0.00000	101.03415				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	100.99849				0.00	0	0
<b>Total TWC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TWC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 16/10/2015 Spot Bond				100.00000	0.00000	100.97717				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	100.94500				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	100.89274				0.00	0	0
<b>Total TWC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	100.58929				0.00	0	0
<b>Total TWC098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 18/08/2015 Spot Bond				100.00000	0.00000	100.45034				0.00	0	0
<b>Total TWC099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 21/08/2015 Spot Bond				100.00000	0.00000	100.32178				0.00	0	0
<b>Total TWC100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 26/08/2015 Spot Bond				100.00000	0.00000	100.18036				0.00	0	0
<b>Total TWC101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 24/08/2015 Spot Bond				100.00000	0.00000	100.28822				0.00	0	0
<b>Total TWC102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	100.31097				0.00	0	300,000,000
<b>Total TWC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For TWC103</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
TWCJ1 On 13/07/2015 Spot Bond				100.00000	0.00000	101.15174				0.00	0	0
<b>Total TWCJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 26/08/2015 Spot Bond				100.00000	0.00000	100.19953				0.00	0	0
<b>Total TWCJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 13/07/2015 Spot Bond				100.00000	0.00000	101.05798				0.00	0	0
<b>Total TWCM18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TWCM18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 26/08/2015 Spot Bond				100.00000	0.00000	100.18364			0.00	0	0
<b>Total TWCM19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.35500	108.87389	9.35500	108.79278			0.00	0	51,400,000
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>51,400,000</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>51,400,000</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total UTR042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	7.51429	100.00000	7.46925			0.00	0	0
<b>Total VJA01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA02L On 20/04/2023 Spot Bond			100.00000	9.64068	100.00000	9.51729			0.00	0	0
<b>Total VJA02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	7.34083	100.00000	7.29684			0.00	0	0
<b>Total VJB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB02L On 20/04/2023 Spot Bond			100.00000	9.53070	100.00000	9.40872			0.00	0	0
<b>Total VJB02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	102.68257			0.00	0	0
<b>Total VKC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC07 On 04/09/2015 Spot Bond				100.00000	0.00000	100.63386			0.00	0	0
<b>Total VKC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC07L On 04/09/2015 Spot Bond			100.00000	81.83857	100.00000	81.29176			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	101.52587			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	101.53686			0.00	0	0
<b>Total VKC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VKC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.74067				0.00	0	0
<b>Total VKE02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.74169				0.00	0	0
<b>Total VKE03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.51314				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	101.55362				0.00	0	0
<b>Total VKE05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.72937				0.00	0	0
<b>Total VKE06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.08373				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	7.05517	100.00000	7.01289				0.00	0	0
<b>Total VPA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA02L On 20/04/2023 Spot Bond			100.00000	9.23174	100.00000	9.11358				0.00	0	0
<b>Total VPA02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01L On 20/01/2023 Spot Bond			100.00000	6.88172	100.00000	6.84048				0.00	0	0
<b>Total VPB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB02L On 20/04/2023 Spot Bond			100.00000	9.12176	100.00000	9.00501				0.00	0	0
<b>Total VPB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00031	100.00000	0.00031				0.00	0	0
<b>Total WRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			7.03000	105.51103	7.03000	105.45162				0.00	0	9,050,730,300
<b>Total WS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,050,730,300</b>

Contract Details	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 WS04</b>										<b>0.00</b>	<b>0</b>	<b>9,050,730,300</b>
WS05 On 01/08/2018 Spot Bond			1.14000	244.10398	1.14000	243.73304				0.00	0	344,419,200
<b>Total WS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>344,419,200</b>
<b>Total For WS05</b>										<b>0.00</b>	<b>0</b>	<b>344,419,200</b>
WSP2 On 28/05/2017 Spot Bond			7.74500	102.66550	7.74500	102.60192				0.00	0	6,875,927,000
<b>Total WSP2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,875,927,000</b>
<b>Total For WSP2</b>										<b>0.00</b>	<b>0</b>	<b>6,875,927,000</b>
WSP3 On 28/05/2019 Spot Bond			8.11000	103.39054	8.11000	103.32355				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			8.44500	102.64048	8.44500	102.57129				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			8.65500	102.01049	8.65500	101.94005				0.00	0	17,748,218,600
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,748,218,600</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>17,748,218,600</b>
Z014 On 30/06/2015 Spot Bond			5.82500	99.76119	5.82500	99.71356				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			5.75500	98.05204	5.75500	98.00659				0.00	0	0
<b>Total Z020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z071 On 01/07/2015 Spot Bond			5.82500	99.74531	5.82500	99.69770				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			7.50000	72.91178	7.50000	72.86803				0.00	0	0
<b>Total Z083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ZA021 On 20/10/2015 Spot Bond			100.00000	74.18699	100.00000	73.73737				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	41.58821	100.00000	41.35195				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>51,527,428,280,472,000.005,527,413,364,500</b>	<b>319,734,056,800</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT :</b>									51,527,428,280,472,000.00	527,413,364,500	319,734,056,800
<b>Total Futures</b>									51527428467615000.00	527,413,366,479	319,734,493,053
<b>Total Options</b>									0.00	0	61,896
<b>Grand Total:</b>									51,527,428,467,614,900.00	527,413,366,479	319,734,554,949