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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2015

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			127.40695	127.40695	127.40695	127.40695			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.96738	127.96738	127.98189	127.98189			0.00	0	0
EL28 On 04/02/2016 Bond Future			130.16983	130.16983	130.18764	130.18764			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 05/11/2015 Bond Future	127.00	Call			981.89000	0.98189	967,380		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			971.89000	0.97189	957,380		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			991.89000	0.99189	977,380		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.00	Call			1,187.64000	1.18764	1,169,830		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.01	Call			1,177.64000	1.17764	1,159,830		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	128.99	Call			1,197.64000	1.19764	1,179,830		0.00	0	0
<b>Total EL28 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 EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 06/08/2015 Bond Future			9.71500	84.34153	9.71500	84.34153			0.00	0	0
ES33 On 05/11/2015 Bond Future			9.65312	82.97713	9.71258	82.54716			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			9.73057	84.39886	9.79168	83.96327			0.00	0	0
ES33 On 05/05/2016 Bond Future			9.80024	82.11486	9.86308	81.67279			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>6,441</b>
ES33 On 05/11/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			5,386.22000	5.38622	4,956,250		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			5,306.99000	5.30699	4,877,020		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			5,465.55000	5.46555	5,035,580		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			1,527.79000	1.52779	1,963,380		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			1,389.66000	1.38966	1,825,250		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			1,458.77000	1.45877	1,894,360		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Call			881.87000	0.88187	1,323,940		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Call			950.74000	0.95074	1,392,810		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Call			1,019.51000	1.01951	1,461,580		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total ES33 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>6,441</b>
I2025 On 06/08/2015 Bond Future			123.06934	123.06934	123.06934	123.06934			0.00	0	0
I2025 On 05/11/2015 Bond Future			125.03516	125.03516	125.05453	125.05453			0.00	0	38
I2025 On 04/02/2016 Bond Future			125.96474	125.96474	125.98748	125.98748			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>38</b>
I2025 On 05/11/2015 Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/11/2015 Bond Future	123.01	Call			2,044.53000	2.04453	2,025,160		0.00	0	0
I2025 On 05/11/2015 Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/11/2015 Bond Future	122.99	Call			2,064.53000	2.06453	2,045,160		0.00	0	0
I2025 On 05/11/2015 Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/11/2015 Bond Future	123.00	Call			2,054.53000	2.05453	2,035,160		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Put			12.52000	0.01252	35,260		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.01	Put			22.52000	0.02252	45,260		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2.52000	0.00252	25,260		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>38</b>
I2038	On	06/08/2015	Bond Future			128.05147	128.05147	128.05147	128.05147			0.00	0	0
I2038	On	05/11/2015	Bond Future			130.10260	130.10260	130.11995	130.11995			0.00	0	5,820
I2038	On	04/02/2016	Bond Future			130.96665	130.96665	130.98748	130.98748			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,820</b>
I2038	On	05/11/2015	Bond Future	134.00	Put			3,880.05000	3.88005	3,897,400		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			3,890.05000	3.89005	3,907,400		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			3,870.05000	3.87005	3,887,400		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	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			2.52000	0.00252	23,350		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			12.52000	0.01252	33,350		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			22.52000	0.02252	43,350		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>5,820</b>
I2046	On	06/08/2015	Bond Future			127.21880	127.21880	127.21880	127.21880			0.00	0	0
I2046	On	05/11/2015	Bond Future			128.13350	128.13350	128.14914	128.14914			0.00	0	6,062
I2046	On	04/02/2016	Bond Future			130.33846	130.33846	130.35755	130.35755			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,062</b>
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			4,840.86000	4.84086	4,856,500		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			4,850.86000	4.85086	4,866,500		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			4,860.86000	4.86086	4,876,500		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			2,367.55000	2.36755	2,348,460		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			2,357.55000	2.35755	2,338,460		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			2,347.55000	2.34755	2,328,460		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>6,062</b>
I2050 On 06/08/2015 Bond Future			136.18795	136.18795	136.18795	136.18795			0.00	0	0
I2050 On 05/11/2015 Bond Future			138.37199	138.37199	138.38893	138.38893			0.00	0	4,361
I2050 On 04/02/2016 Bond Future			139.21835	139.21835	139.23906	139.23906			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,361</b>
I2050 On 05/11/2015 Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 05/11/2015 Bond Future	144.99	Put			6,601.07000	6.60107	6,618,010		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			6,611.07000	6.61107	6,628,010		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			6,621.07000	6.62107	6,638,010		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Call			1,249.06000	1.24906	1,228,350		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Call			1,239.06000	1.23906	1,218,350		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Call			1,229.06000	1.22906	1,208,350		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Put			0.00000	0.00000	0,000		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>4,361</b>
R186 On 06/08/2015 Bond Future			8.23000	118.01674	8.23000	118.01674		9.21	0.00	0	0
R186 On 05/11/2015 Bond Future			8.14637	121.05032	8.21035	120.53753		9.29	0.00	0	32,393
R186 On 04/02/2016 Bond Future			8.19003	117.82522	8.25610	117.30615		9.20	0.00	0	5,365
R186 On 05/05/2016 Bond Future			8.22505	119.92926	8.29341	119.40262		9.11	0.00	0	0
R186 On 04/08/2016 Bond Future			8.25396	116.85647	8.32522	116.31817		9.20	0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>37,758</b>
R186 On 05/11/2015 Bond Future	9.00	Put			403.36000	0.40336	326,580	9.84	0.00	0	2,600
R186 On 05/11/2015 Bond Future	8.50	Call			3,528.51000	3.52851	3,860,570	9.48	0.00	0	0
R186 On 05/11/2015 Bond Future	8.50	Put			1,244.96000	1.24496	1,064,230	9.48	0.00	0	4,666
R186 On 05/11/2015 Bond Future	8.55	Call			3,794.34000	3.79434	4,139,070	9.52	0.00	0	0
R186 On 05/11/2015 Bond Future	8.55	Put			1,122.80000	1.12280	954,740	9.52	0.00	0	4,667
R186 On 05/11/2015 Bond Future	8.85	Put			578.06000	0.57806	475,670	9.73	0.00	0	843
R186 On 05/11/2015 Bond Future	8.26	Call			2,381.63000	2.38163	2,643,200	9.30	0.00	0	0
R186 On 05/11/2015 Bond Future	8.26	Put			1,985.80000	1.98580	1,734,580	9.30	0.00	0	0
R186 On 05/11/2015 Bond Future	8.35	Call			2,785.54000	2.78554	3,074,400	9.37	0.00	0	843
R186 On 05/11/2015 Bond Future	8.35	Put			1,676.86000	1.67686	1,452,930	9.37	0.00	0	9,430
R186 On 05/11/2015 Bond Future	9.00	Call			6,486.87000	6.48687	6,922,880	9.84	0.00	0	0
R186 On 05/11/2015 Bond Future	8.45	Put			1,377.92000	1.37792	1,183,220	9.44	0.00	0	6,308
R186 On 05/11/2015 Bond Future	8.22	Call			2,215.45000	2.21545	2,464,950	9.28	0.00	0	0
R186 On 05/11/2015 Bond Future	8.22	Put			2,138.37000	2.13837	1,875,080	9.28	0.00	0	1,090
R186 On 05/11/2015 Bond Future	8.24	Call			2,297.22000	2.29722	2,552,770	9.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.24	Put			2,060.62000	2.06062	1,803,380	9.29	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			5,540.03000	5.54003	5,950,430	9.73	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Put			4,550.77000	4.55077	4,154,780	9.12	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			1,040.66000	1.04066	1,186,370	9.16	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			3,886.68000	3.88668	3,519,600	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,338.86000	2.33886	2,597,200	9.29	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,022.61000	2.02261	1,768,160	9.29	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.45	Call			3,271.67000	3.27167	3,589,760	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			751.43000	0.75143	863,670	9.11	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			4,677.50000	4.67750	4,276,950	9.11	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			791.72000	0.79172	908,520	9.12	0.00	0	1,200
R186	On	04/02/2016	Bond Future	7.50	Put			6,994.83000	6.99483	6,598,770	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			879.16000	0.87916	1,004,000	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			6,928.49000	6.92849	6,534,260	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			844.44000	0.84444	965,670	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,061.73000	7.06173	6,663,890	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			861.56000	0.86156	984,570	8.95	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,937.18000	3.93718	4,198,130	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,580.12000	3.58012	3,314,430	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,978.73000	3.97873	4,240,990	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,545.22000	3.54522	3,280,840	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,518.35000	1.51835	1,649,410	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,341.91000	7.34191	6,946,330	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,896.25000	3.89625	4,155,480	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,615.70000	3.61570	3,348,290	9.17	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			1,231.85000	1.23185	5,236,110	9.37	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			0.00000	0.00000	3,465,960	9.37	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,306.03000	1.30603	5,279,940	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			0.00000	0.00000	3,435,610	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,380.15000	1.38015	5,324,390	9.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			0.00000	0.00000	3,405,940	9.39	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>41,180</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>78,938</b>
R197	On	06/08/2015	Bond Future			293.44796	293.44796	293.44796	293.44796			0.00	0	0
R197	On	05/11/2015	Bond Future			298.03341	298.03341	298.07903	298.07903			0.00	0	927
R197	On	04/02/2016	Bond Future			296.80686	296.80686	296.86030	296.86030			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>927</b>
R197	On	05/11/2015	Bond Future	294.99	Call			3,089.03000	3.08903	3,043,410		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			3,079.03000	3.07903	3,033,410		0.00	0	0

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	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			3,069.03000	3.06903	3,023,410		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			129.70000	0.12970	183,140		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			139.70000	0.13970	193,140		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			149.70000	0.14970	203,140		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>927</b>
R202	On	06/08/2015	Bond Future			238.48100	238.48100	238.48100	238.48100			0.00	0	0
R202	On	05/11/2015	Bond Future			242.47205	242.47205	242.50430	242.50430			0.00	0	52,921
R202	On	04/02/2016	Bond Future			243.26888	243.26888	243.30747	243.30747			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>52,921</b>
R202	On	05/11/2015	Bond Future	245.99	Put			3,485.70000	3.48570	3,517,950		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			3,495.70000	3.49570	3,527,950		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			3,505.70000	3.50570	3,537,950		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			3,317.47000	3.31747	3,278,880		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			3,307.47000	3.30747	3,268,880		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			3,297.47000	3.29747	3,258,880		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>52,921</b>
R2023	On	06/08/2015	Bond Future			8.10000	101.51902	8.10000	101.51902		7.07	0.00	0	0
R2023	On	05/11/2015	Bond Future			8.01037	100.08299	8.08029	99.70609		7.31	373,809,967.65	3,735	18,140
R2023	On	04/02/2016	Bond Future			8.06388	101.79745	8.13672	101.41628		6.62	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.10007	99.68563	8.17607	99.29913		6.92	0.00	0	0
<b>Total R2023 Future</b>												<b>373,809,967.65</b>	<b>3,735</b>	<b>19,190</b>
R2023	On	05/11/2015	Bond Future	7.99	Call			1,182.08000	1.18208	1,354,220	7.31	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			1,669.12000	1.66912	1,464,360	7.31	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,206.53000	1.20653	1,380,960	7.31	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,639.48000	1.63948	1,437,010	7.31	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,231.29000	1.23129	1,408,590	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,610.18000	1.61018	1,410,580	7.32	0.00	0	0

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	04/02/2016	Bond Future	8.00	Put			2,332.93000	2.33293	2,022,770	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,639.68000	1.63968	1,712,270	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,303.99000	2.30399	1,995,410	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,592.45000	1.59245	1,662,170	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,362.12000	2.36212	2,050,670	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,615.96000	1.61596	1,686,970	6.55	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,529.49000	2.52949	2,716,160	6.92	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,205.83000	2.20583	2,006,000	6.92	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,556.34000	2.55634	2,744,340	6.92	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,182.18000	2.18218	1,983,680	6.92	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,584.01000	2.58401	2,773,350	6.93	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,159.38000	2.15938	1,962,220	6.93	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>373,809,967.65</b>	<b>3,735</b>	<b>19,190</b>
R203	On	06/08/2015	Bond Future			7.23500	105.29024	7.23500	105.29024		2.32	0.00	0	0
R203	On	05/11/2015	Bond Future			7.17939	103.07451	7.24458	102.96227		2.02	0.00	0	14,092
R203	On	04/02/2016	Bond Future			7.22456	104.84048	7.29932	104.72849		1.20	0.00	0	0
R203	On	05/05/2016	Bond Future			7.21870	102.54227	7.30685	102.42985		1.49	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,092</b>
R203	On	05/11/2015	Bond Future	5.99	Call			4.18000	0.00418	5,190	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,193.19000	2.19319	2,081,960	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			4.40000	0.00440	5,460	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,175.72000	2.17572	2,064,540	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			4.63000	0.00463	5,750	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,158.26000	2.15826	2,047,140	1.91	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			390.43000	0.39043	359,890	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			479.28000	0.47928	336,750	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			397.73000	0.39773	367,860	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			471.59000	0.47159	329,730	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			405.12000	0.40512	375,920	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			464.00000	0.46400	322,810	1.20	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			480.08000	0.48008	534,610	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			565.32000	0.56532	507,430	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			486.47000	0.48647	541,430	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			558.95000	0.55895	501,490	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			492.91000	0.49291	548,310	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			552.64000	0.55264	495,620	1.49	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>14,092</b>
R2030	On	06/08/2015	Bond Future			8.61500	95.22404	8.61500	95.22404			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2015	Bond Future			8.53156	97.86498	8.59004	97.40438			0.00	0	5,696
R2030	On	04/02/2016	Bond Future			8.57858	95.53456	8.63867	95.06807			0.00	0	400
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,096</b>
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			710.47000	0.71047	249,870		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			631.20000	0.63120	170,600		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			789.83000	0.78983	329,230		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			779.43000	0.77943	1,245,920		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			855.87000	0.85587	1,322,360		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			932.21000	0.93221	1,398,700		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>6,096</b>
R2032	On	06/08/2015	Bond Future			8.70000	99.08536	8.70000	99.08536			0.00	0	0
R2032	On	05/11/2015	Bond Future			8.61743	97.71516	8.67593	97.22023			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.66464	99.38960	8.72467	98.88821			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.70530	97.00690	8.76697	96.49804			0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,579</b>
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			6,042.81000	6.04281	5,547,880		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			5,950.83000	5.95083	5,455,900		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			5,858.97000	5.85897	5,364,040		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	212,270		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			289.12000	0.28912	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	295,790		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			205.60000	0.20560	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	379,210		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			122.18000	0.12218	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			1,808.08000	1.80808	2,316,940		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			1,887.98000	1.88798	2,396,840		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			1,967.78000	1.96778	2,476,640		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2032 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>0.00</b>	<b>0</b>	<b>1,579</b>
R2037 On 06/08/2015 Bond Future			8.82500	97.16571	8.82500	97.16571			0.00	0	0
R2037 On 05/11/2015 Bond Future			8.73918	100.04216	8.79741	99.49655			74,031,198.40	740	44,477
R2037 On 04/02/2016 Bond Future			8.78473	97.49871	8.84440	96.94579			0.00	0	370
R2037 On 05/05/2016 Bond Future			8.82549	99.24019	8.88668	98.67884			0.00	0	0
<b>Total R2037 Future</b>									<b>74,031,198.40</b>	<b>740</b>	<b>44,847</b>
R2037 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	7.99	Put			8,011.46000	8.01146	7,465,850		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Put			7,906.08000	7.90608	7,360,470		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Put			7,800.87000	7.80087	7,255,260		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			877.01000	0.87701	324,090		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			783.52000	0.78352	230,600		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			970.63000	0.97063	417,710		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			1,026.32000	1.02632	1,587,670		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			1,116.07000	1.11607	1,677,420		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			936.44000	0.93644	1,497,790		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2037 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>									<b>74,031,198.40</b>	<b>740</b>	<b>44,847</b>
R204 On 06/08/2015 Bond Future			7.56500	102.39053	7.56500	102.39053		3.54	0.00	0	0
R204 On 05/11/2015 Bond Future			7.49762	104.46272	7.56547	104.27598		3.34	6,267,763.20	60	18,489
R204 On 04/02/2016 Bond Future			7.55109	102.21505	7.62475	102.02727		2.68	0.00	0	0
R204 On 05/05/2016 Bond Future			7.58348	104.04013	7.66432	103.85054		2.90	0.00	0	0
<b>Total R204 Future</b>									<b>6,267,763.20</b>	<b>60</b>	<b>18,489</b>
R204 On 05/11/2015 Bond Future	6.24	Call			6.77000	0.00677	8,450	3.17	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			3,733.04000	3.73304	3,547,980	3.17	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			7.12000	0.00712	8,870	3.17	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			3,704.65000	3.70465	3,519,660	3.17	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			7.47000	0.00747	9,310	3.17	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			3,676.26000	3.67626	3,491,360	3.17	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			659.48000	0.65948	672,380	2.64	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			1,003.32000	1.00332	828,440	2.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future	7.50	Call			671.08000	0.67108	684,570	2.64	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			989.36000	0.98936	815,070	2.64	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			682.53000	0.68253	697,190	2.64	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			975.25000	0.97525	802,130	2.64	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,126.32000	1.12632	1,221,020	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			949.23000	0.94923	854,340	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,138.92000	1.13892	1,234,310	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			938.46000	0.93846	844,260	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,151.95000	1.15195	1,248,020	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			928.13000	0.92813	834,610	2.90	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>												<b>6,267,763.20</b>	<b>60</b>	<b>18,489</b>
R2044	On	06/08/2015	Bond Future			8.87500	98.99001	8.87500	98.99001			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.79182	101.96829	8.84479	101.42333			0.00	0	14,593
R2044	On	04/02/2016	Bond Future			8.83529	99.33255	8.88949	98.78045			0.00	0	0
R2044	On	05/05/2016	Bond Future			8.87420	101.10679	8.92970	100.54636			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,593</b>
R2044	On	05/11/2015	Bond Future	8.26	Put			6,308.13000	6.30813	5,763,170		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			6,535.69000	6.53569	5,990,730		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			6,421.80000	6.42180	5,876,840		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	04/02/2016	Bond Future	9.00	Call			1,109.72000	1.10972	1,661,820		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			1,209.09000	1.20909	1,761,190		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			1,010.17000	1.01017	1,562,270		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			702.22000	0.70222	1,262,650		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			801.41000	0.80141	1,361,840		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			602.85000	0.60285	1,163,280		0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>14,593</b>
R2048	On	06/08/2015	Bond Future			8.87000	102.64175	8.87000	102.64175			0.00	0	0
R2048	On	05/11/2015	Bond Future			8.78289	101.34261	8.83586	100.78143			0.00	0	47,865
R2048	On	04/02/2016	Bond Future			8.82799	103.07879	8.88222	102.51001			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/05/2016	Bond Future			8.86330	100.48293	8.91878	99.90561			0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>47,865</b>
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			9,421.99000	9.42199	8,860,810		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			9,669.16000	9.66916	9,107,980		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			9,545.45000	9.54545	8,984,270		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			1,113.64000	1.11364	1,682,420		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			1,215.85000	1.21585	1,784,630		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			1,317.87000	1.31787	1,886,650		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			732.52000	0.73252	1,309,840		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			834.61000	0.83461	1,411,930		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			936.51000	0.93651	1,513,830		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>47,865</b>
R207	On	06/08/2015	Bond Future			7.77000	98.62702	7.77000	98.62702		4.68	0.00	0	0
R207	On	05/11/2015	Bond Future			7.69589	100.74084	7.76757	100.49141		4.45	71,626,737.24	711	37,422
R207	On	04/02/2016	Bond Future			7.74945	98.82465	7.82580	98.57300		3.94	0.00	0	0
R207	On	05/05/2016	Bond Future			7.79167	100.58933	7.87348	100.33474		4.08	0.00	0	0
R207	On	04/08/2016	Bond Future			7.82092	98.81513	7.91019	98.55416		3.94	0.00	0	0
<b>Total R207 Future</b>												<b>71,626,737.24</b>	<b>711</b>	<b>37,422</b>
R207	On	05/11/2015	Bond Future	7.43	Call			390.65000	0.39065	468,190	4.39	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,572.08000	1.57208	1,400,190	4.39	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			468.76000	0.46876	556,760	4.40	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,403.79000	1.40379	1,242,360	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			815.01000	0.81501	940,960	4.45	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			910.86000	0.91086	787,380	4.45	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			832.13000	0.83213	959,680	4.45	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			893.20000	0.89320	771,320	4.45	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			849.47000	0.84947	978,810	4.45	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			875.78000	0.87578	755,690	4.45	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			638.01000	0.63801	682,780	3.85	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,750.68000	1.75068	1,543,800	3.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future	7.50	Call			649.90000	0.64990	695,650	3.85	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,729.21000	1.72921	1,523,310	3.85	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			661.94000	0.66194	708,670	3.85	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,707.91000	1.70791	1,502,990	3.85	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			412.45000	0.41245	438,540	3.80	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,262.42000	2.26242	2,036,860	3.80	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,382.90000	1.38290	1,498,120	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,424.80000	1.42480	1,285,430	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			954.28000	0.95428	1,045,360	4.00	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,934.21000	1.93421	1,770,700	4.00	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,351.37000	1.35137	1,464,790	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,455.47000	1.45547	1,314,300	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,367.08000	1.36708	1,481,400	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,440.07000	1.44007	1,299,800	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			290.78000	0.29078	1,826,640	3.94	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			0.00000	0.00000	1,274,890	3.94	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			232.60000	0.23260	1,792,930	3.94	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			0.00000	0.00000	1,299,360	3.94	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			261.69000	0.26169	1,809,550	3.94	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			0.00000	0.00000	1,286,890	3.94	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>177</b>
<b>Total For R207</b>												<b>71,626,737.24</b>	<b>711</b>	<b>37,599</b>
R208	On	06/08/2015	Bond Future			7.90000	97.30947	7.90000	97.30947		5.74	0.00	0	0
R208	On	05/11/2015	Bond Future			7.81674	96.12641	7.88749	95.82923		5.71	8,074,618.44	84	40,366
R208	On	04/02/2016	Bond Future			7.86691	97.77346	7.94129	97.47321		5.06	0.00	0	0
R208	On	05/05/2016	Bond Future			7.90455	96.11756	7.98307	95.81344		5.33	0.00	0	0
<b>Total R208 Future</b>												<b>8,074,618.44</b>	<b>84</b>	<b>40,366</b>
R208	On	05/11/2015	Bond Future	8.48	Call			2,723.41000	2.72341	2,962,330	5.92	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			278.29000	0.27829	220,030	5.92	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			777.35000	0.77735	893,100	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,398.13000	1.39813	1,216,700	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			794.83000	0.79483	912,420	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,373.37000	1.37337	1,193,780	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			812.75000	0.81275	932,010	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,349.07000	1.34907	1,171,150	5.65	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,091.87000	1.09187	1,133,540	5.00	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,866.37000	1.86637	1,607,790	5.00	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,109.10000	1.10910	1,151,970	5.00	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,842.93000	1.84293	1,585,550	5.00	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,074.82000	1.07482	1,115,280	5.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future	7.74	Put			1,890.02000	1.89002	1,630,230	5.00	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,747.73000	1.74773	1,583,750	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,794.29000	1.79429	1,935,510	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,728.87000	1.72887	1,565,970	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,814.85000	1.81485	1,957,140	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,710.81000	1.71081	1,548,980	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,774.52000	1.77452	1,914,660	5.33	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total For R208</b>												<b>8,074,618.44</b>	<b>84</b>	<b>42,566</b>
R209	On	06/08/2015	Bond Future			8.76000	78.50723	8.76000	78.50723		14.03	0.00	0	0
R209	On	05/11/2015	Bond Future			8.67165	77.70989	8.72977	77.25815		14.93	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.71367	79.04143	8.77312	78.58365		14.55	0.00	0	400
R209	On	05/05/2016	Bond Future			8.74982	77.30323	8.81070	76.83842		14.88	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,250</b>
R209	On	05/11/2015	Bond Future	7.99	Call			407.30000	0.40730	476,440	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,470.08000	6.47008	6,087,480	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			419.02000	0.41902	490,240	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,395.13000	6.39513	6,014,610	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			431.46000	0.43146	504,330	14.56	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			806.12000	0.80612	720,490	15.49	0.00	0	900
R209	On	05/11/2015	Bond Future	8.01	Put			6,321.04000	6.32104	5,942,170	14.56	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Call			1,441.50000	1.44150	1,619,440	14.80	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			3,251.11000	3.25111	2,977,310	14.80	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			4,194.37000	4.19437	4,545,770	15.39	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			972.03000	0.97203	871,690	15.39	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,676.35000	4.67635	5,042,460	15.49	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			6,663.53000	6.66353	6,988,320	15.38	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,248.50000	1.24850	1,115,510	15.38	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			3,112.47000	3.11247	3,282,070	14.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,366.99000	3.36699	3,078,810	14.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3,149.65000	3.14965	3,321,030	14.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,327.19000	3.32719	3,040,790	14.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,187.07000	3.18707	3,361,540	14.56	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,287.74000	3.28774	3,004,430	14.56	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			4,680.46000	4.68046	5,003,420	15.17	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,188.19000	3.18819	3,046,340	15.17	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			4,597.68000	4.59768	4,916,560	15.15	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,253.16000	3.25316	3,107,230	15.15	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			4,638.22000	4.63822	4,959,920	15.16	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,219.77000	3.21977	3,076,660	15.16	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,640</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>29,890</b>
R210 On 06/08/2015 Bond Future			182.56646	182.56646	182.56646	182.56646				0.00	0	0
R210 On 05/11/2015 Bond Future			183.44948	183.44948	183.47725	183.47725				0.00	0	1,698
R210 On 04/02/2016 Bond Future			186.60658	186.60658	186.63923	186.63923				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,698</b>
R210 On 05/11/2015 Bond Future	182.00	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	182.01	Call			1,467.25000	1.46725	1,439,480			0.00	0	0
R210 On 05/11/2015 Bond Future	182.01	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	181.99	Call			1,487.25000	1.48725	1,459,480			0.00	0	0
R210 On 05/11/2015 Bond Future	181.99	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	182.00	Call			1,477.25000	1.47725	1,449,480			0.00	0	0
R210 On 04/02/2016 Bond Future	184.99	Call			1,649.23000	1.64923	1,616,580			0.00	0	0
R210 On 04/02/2016 Bond Future	184.99	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 04/02/2016 Bond Future	185.00	Call			1,639.23000	1.63923	1,606,580			0.00	0	0
R210 On 04/02/2016 Bond Future	185.00	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 04/02/2016 Bond Future	185.01	Call			1,629.23000	1.62923	1,596,580			0.00	0	0
R210 On 04/02/2016 Bond Future	185.01	Put			0.00000	0.00000	0,000			0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>1,698</b>
R211 On 06/08/2015 Bond Future			134.30758	134.30758	134.30758	134.30758				0.00	0	0
R211 On 05/11/2015 Bond Future			136.43762	136.43762	136.46639	136.46639				0.00	0	0
R211 On 04/02/2016 Bond Future			137.08909	137.08909	137.12166	137.12166				0.00	0	1,120
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,120</b>
R211 On 05/11/2015 Bond Future	134.99	Call			1,476.39000	1.47639	1,447,620			0.00	0	0
R211 On 05/11/2015 Bond Future	134.99	Put			0.00000	0.00000	0,000			0.00	0	0
R211 On 05/11/2015 Bond Future	135.00	Call			1,466.39000	1.46639	1,437,620			0.00	0	0
R211 On 05/11/2015 Bond Future	135.00	Put			0.00000	0.00000	0,000			0.00	0	0
R211 On 05/11/2015 Bond Future	135.01	Call			1,456.39000	1.45639	1,427,620			0.00	0	0
R211 On 05/11/2015 Bond Future	135.01	Put			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	138.99	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	138.99	Put			1,868.34000	1.86834	1,900,910			0.00	0	0
R211 On 04/02/2016 Bond Future	139.00	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	139.00	Put			1,878.34000	1.87834	1,910,910			0.00	0	0
R211 On 04/02/2016 Bond Future	139.01	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	139.01	Put			1,888.34000	1.88834	1,920,910			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			141.33430	141.33430	141.33430	141.33430				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/11/2015	Bond Future			143.54761	143.54761	143.57059	143.57059			0.00	0	928
R212	On	04/02/2016	Bond Future			144.15591	144.15591	144.18273	144.18273			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>928</b>
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			2,419.41000	2.41941	2,442,390		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			2,429.41000	2.42941	2,452,390		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			2,439.41000	2.43941	2,462,390		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			1,807.27000	1.80727	1,834,090		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			1,817.27000	1.81727	1,844,090		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			1,827.27000	1.82727	1,854,090		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>928</b>
R213	On	06/08/2015	Bond Future			8.64000	89.24397	8.64000	89.24397		11.99	0.00	0	0
R213	On	05/11/2015	Bond Future			8.56218	88.16761	8.62057	87.72278		12.74	0.00	0	19,120
R213	On	04/02/2016	Bond Future			8.61074	89.67797	8.67066	89.22743		12.30	0.00	0	0
R213	On	05/05/2016	Bond Future			8.64786	87.73008	8.70937	87.27281		12.62	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,120</b>
R213	On	05/11/2015	Bond Future	7.74	Call			253.07000	0.25307	292,280	12.30	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,317.32000	7.31732	6,911,700	12.30	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			261.05000	0.26105	301,350	12.30	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,240.63000	7.24063	6,836,100	12.30	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			269.56000	0.26956	311,000	12.30	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,164.58000	7.16458	6,761,190	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,397.48000	3.39748	3,545,680	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,880.21000	2.88021	2,577,870	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,436.36000	3.43636	3,586,420	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,844.85000	2.84485	2,544,370	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,476.71000	3.47671	3,628,610	12.31	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,811.05000	2.81105	2,512,410	12.31	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,965.53000	3.96553	4,191,090	12.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,591.68000	3.59168	3,359,970	12.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,889.29000	3.88929	4,111,690	12.62	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,662.85000	3.66285	3,427,980	12.62	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,926.58000	3.92658	4,150,410	12.62	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,626.39000	3.62639	3,392,950	12.62	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>19,120</b>
R214 On 06/08/2015 Bond Future			8.80000	79.66613	8.80000	79.66613		14.76		0.00	0	0
R214 On 05/11/2015 Bond Future			8.70621	78.85067	8.76421	78.37191		15.68		0.00	0	12,095
R214 On 04/02/2016 Bond Future			8.74944	80.20141	8.80878	79.71611		15.33		0.00	0	4,620
R214 On 05/05/2016 Bond Future			8.78291	78.33789	8.84361	77.84506		15.67		0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>16,715</b>
R214 On 05/11/2015 Bond Future	8.01	Call			415.05000	0.41505	486,960	15.29		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			7,035.23000	7.03523	6,628,380	15.29		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			391.14000	0.39114	459,180	15.27		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			7,199.11000	7.19911	6,788,390	15.27		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			402.75000	0.40275	472,960	15.28		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			7,116.74000	7.11674	6,708,190	15.28		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			1,035.09000	1.03509	1,075,040	14.82		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			8,193.07000	8.19307	7,747,720	14.82		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			1,053.36000	1.05336	1,094,290	14.82		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			8,117.59000	8.11759	7,673,220	14.82		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			1,072.70000	1.07270	1,114,650	14.83		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			8,043.35000	8.04335	7,600,000	14.83		0.00	0	0
R214 On 05/05/2016 Bond Future	8.99	Call			4,757.40000	4.75740	5,096,500	15.95		0.00	0	0
R214 On 05/05/2016 Bond Future	8.99	Put			3,589.57000	3.58957	3,435,840	15.95		0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Call			4,799.59000	4.79959	5,141,890	15.96		0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Put			3,553.04000	3.55304	3,402,510	15.96		0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Call			4,843.78000	4.84378	5,187,170	15.97		0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Put			3,518.65000	3.51865	3,369,210	15.97		0.00	0	0
<b>Total R214 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>16,715</b>
<b>Total for Bond</b>										<b>533,810,284.93</b>	<b>5,330</b>	<b>471,895</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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 05/11/2015 GOVI			503.54100	503.54100	501.67700	501.67700				0.00	0	441
GOVI On 04/02/2016 GOVI			512.16600	512.16600	510.27600	510.27600				0.00	0	26
GOVI On 05/05/2016 GOVI			521.30400	521.30400	519.38500	519.38500				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>467</b>
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			283,130.00000	28.31300	264,490,000			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			283,230.00000	28.32300	264,590,000			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			283,330.00000	28.33300	264,690,000			0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	1,760,000			0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			17,140.00000	1.71400	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	1,660,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			17,240.00000	1.72400	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			0.00000	0.00000	1,560,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			17,340.00000	1.73400	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			13,950.00000	1.39500	33,140,000			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
GOVI On 05/05/2016 GOVI	517.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			13,850.00000	1.38500	33,040,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			13,750.00000	1.37500	32,940,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>467</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>467</b>
AL37 On 05/11/2015 Index Future			468.02900	468.02900	466.90900	466.90900			0.00	0	3
AL37 On 04/02/2016 Index Future			476.04600	476.04600	474.91300	474.91300			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
AL7T On 05/11/2015 Index Future			555.14500	555.14500	552.92700	552.92700			0.00	0	1
AL7T On 04/02/2016 Index Future			564.65300	564.65300	562.40600	562.40600			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
ALBI On 05/11/2015 Index Future			507.86800	507.86800	505.83200	505.83200		15,236,040.00		3	456
ALBI On 04/02/2016 Index Future			516.56700	516.56700	514.50300	514.50300		0.00		0	152
ALBI On 05/05/2016 Index Future			525.78300	525.78300	523.68800	523.68800		0.00		0	0
<b>Total ALBI Future</b>								<b>15,236,040.00</b>		<b>3</b>	<b>608</b>
<b>Total For ALBI</b>								<b>15,236,040.00</b>		<b>3</b>	<b>608</b>
IGOV On 05/11/2015 Index Future			236.04300	236.04300	236.05500	236.05500		0.00		0	973
IGOV On 04/02/2016 Index Future			240.10400	240.10400	240.12100	240.12100		0.00		0	82
IGOV On 05/05/2016 Index Future			244.40700	244.40700	244.42600	244.42600		0.00		0	0
<b>Total IGOV Future</b>								<b>0.00</b>		<b>0</b>	<b>1,055</b>
<b>Total For IGOV</b>								<b>0.00</b>		<b>0</b>	<b>1,055</b>
ILBI On 05/11/2015 Index Future			639.62900	639.62900	639.72200	639.72200		0.00		0	0
ILBI On 04/02/2016 Index Future			650.61000	650.61000	650.70600	650.70600		0.00		0	160
<b>Total ILBI Future</b>								<b>0.00</b>		<b>0</b>	<b>160</b>
<b>Total For ILBI</b>								<b>0.00</b>		<b>0</b>	<b>160</b>
<b>Total for Index</b>								<b>15,236,040.00</b>		<b>3</b>	<b>1,827</b>
JIBAR f On 19/08/2015 Jibar Future			6.32000	93.68000	6.32000	93.68000		0.00		0	0
JIBAR f On 16/09/2015 Jibar Future			6.36000	93.64000	6.36000	93.64000		0.00		0	0
JIBAR f On 21/10/2015 Jibar Future			6.46000	93.54000	6.46000	93.54000		0.00		0	0
JIBAR f On 18/11/2015 Jibar Future			6.49000	93.51000	6.49000	93.51000		0.00		0	0
JIBAR f On 15/12/2015 Jibar Future			6.60000	93.40000	6.60000	93.40000		0.00		0	0
JIBAR f On 17/02/2016 Jibar Future			6.75000	93.25000	6.78000	93.22000		0.00		0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.79000	93.21000	6.85000	93.15000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/06/2016 Jibar Future			7.02000	92.98000	7.06000	92.94000				0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.22000	92.78000	7.27000	92.73000				0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.37000	92.63000	7.41000	92.59000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.47000	92.53000	7.52000	92.48000				0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.60000	92.40000	7.64000	92.36000				0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total for Derivatives :</b>										<b>549,046,324.93</b>	<b>5,333</b>	<b>476,189</b>
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.82914				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	101.05355				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			9.15000	104.07271	9.15000	103.99683				0.00	0	500,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.61138				0.00	66,666,400	16,666,600
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>66,666,400</b>	<b>16,666,600</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>66,666,400</b>	<b>16,666,600</b>
AA07 On 15/04/2021 Spot Bond			9.29000	104.05693	9.29000	103.97951				0.00	0	0
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	110.69400	10.00000	110.60800				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	99.78952				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	98.59530				0.00	0	0
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.54000	98.53949	9.54000	98.46466				0.00	0	540,000,000
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>540,000,000</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>540,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB014L On 19/11/2024 Spot Bond			100.00000	9.37581	100.00000	9.30783				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	102.58632	10.84000	102.49808				0.00	0	0
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2025 Spot Bond			100.00000	9.85213	100.00000	9.79373				0.00	0	0
<b>Total AB016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.65184				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			8.76000	105.30286	8.76000	105.22929				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	111.83200	10.00000	111.74500				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			2.18000	126.16230	2.18000	280.63595				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	101.46961				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	101.95480				0.00	0	0
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.24647				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	101.27789				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	99.13371				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.52766				0.00	0	0
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.23004				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 14/05/2020 Spot Bond				100.00000	0.00000	99.99991				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	99.99975				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			1.92000	179.32374	1.92000	179.25009				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	178.92908	2.17000	178.85195				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	191.28705	1.82000	191.21006				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			8.15625	82.50942	8.15625	82.45627				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			8.15625	82.50942	8.15625	82.45627				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	100.73000				0.00	0	0
<b>Total ABN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.14435				0.00	1,200,000,000	300,000,000
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	100.01000				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	99.17000			0.00	0	0
<b>Total ABN42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	98.66000			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	97.24000			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	97.57000			0.00	0	0
<b>Total ABN46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.75795			0.00	0	0
<b>Total ABN47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.63533			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	96.21000			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	95.52000			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	95.24000			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	94.98000			0.00	0	0
<b>Total ABN54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.89743			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56 On 15/09/2015 Spot Bond			6.89000	106.16881	6.89000	106.10905			0.00	0	0
<b>Total ABN56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.61655			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	93.24000			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	93.06000			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			2.46500	96.19180	2.46500	113.48287			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			2.31000	104.14505	2.31000	168.79821			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			2.37500	116.55081	2.37500	219.52459			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	91.72000			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			9.62500	93.68392	9.62500	93.61215			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	104.04000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	53.46000				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>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.05996				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	99.50000				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	109.53000				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	107.53488	9.63000	107.45200				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	103.17000				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			9.56000	108.03302	9.56000	107.95035				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.99500	92.81307	8.99500	92.74616				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	98.70000				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	112.55000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.65500	107.35776	9.65500	107.27480			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	93.43000			0.00	0	0
<b>Total ABN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.39542			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	100.31267			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			8.31000	107.67844	8.31000	107.60699		48,528,003,396,000.00	5,839,711,600	2,879,802,900	
<b>Total ABS10 SPOT</b>								<b>18,528,003,396,000.00</b>	<b>5,839,711,600</b>	<b>2,879,802,900</b>	
<b>Total For ABS10</b>								<b>18,528,003,396,000.00</b>	<b>5,839,711,600</b>	<b>2,879,802,900</b>	
ABS11 On 09/04/2021 Spot Bond			9.47000	103.15510	9.47000	103.07689		0.00	0	600,000,000	
<b>Total ABS11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>600,000,000</b>	
<b>Total For ABS11</b>								<b>0.00</b>	<b>0</b>	<b>600,000,000</b>	
ABS12 On 14/05/2020 Spot Bond			9.27500	102.30777	9.27500	102.23218		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			9.70000	102.34737	9.70000	102.26837		0.00	0	0	
<b>Total ABS13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			9.18500	97.95392	9.18500	97.88185			7,348,000,000.00	800,000	4,420,000,000
<b>Total ABS6 SPOT</b>									<b>7,348,000,000.00</b>	<b>800,000</b>	<b>4,420,000,000</b>
<b>Total For ABS6</b>									<b>7,348,000,000.00</b>	<b>800,000</b>	<b>4,420,000,000</b>
ABS7 On 11/09/2026 Spot Bond			9.75500	97.41152	9.75500	97.33592			0.00	0	1,460,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,460,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>1,460,000,000</b>
ABS9 On 17/03/2016 Spot Bond			7.59500	104.87937	7.59500	104.81565			2,278,500,000,000.00	300,000,000	338,500,000
<b>Total ABS9 SPOT</b>									<b>2,278,500,000,000.00</b>	<b>300,000,000</b>	<b>338,500,000</b>
<b>Total For ABS9</b>									<b>2,278,500,000,000.00</b>	<b>300,000,000</b>	<b>338,500,000</b>
ABSI2 On 07/12/2023 Spot Bond			1.99000	224.49248	1.99000	284.31354			318,400,000,000.00	160,000,000	320,000,000
<b>Total ABSI2 SPOT</b>									<b>318,400,000,000.00</b>	<b>160,000,000</b>	<b>320,000,000</b>
<b>Total For ABSI2</b>									<b>318,400,000,000.00</b>	<b>160,000,000</b>	<b>320,000,000</b>
ABSI3 On 31/01/2017 Spot Bond			1.36500	130.45216	1.36500	133.31307			0.00	0	0
<b>Total ABSI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			1.95000	134.57093	1.95000	137.21747			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	0.01029	100.00000	0.01021			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>
ACL02€ On 15/09/2015 Spot Bond			8.86000	106.00379	8.86000	105.92719			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	99.83946			0.00	0	0
<b>Total ACL029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	9.88747	100.00000	9.81579			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	99.83546			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	99.77890			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	58.93393	100.00000	58.50666				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	99.84346				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				100.00000	0.00000	75.38165				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	58.93393	100.00000	58.50666				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	99.26465				0.00	0	0
<b>Total ACL073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.25530				0.00	0	0
<b>Total ACL076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.37470				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.20204				0.00	0	0
<b>Total ACL078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.23803				0.00	0	0
<b>Total ACL080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.25386				0.00	0	0
<b>Total ACL081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.35301				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.35301				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	100.35490				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.35490				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.35111				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	97.61157				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	111.83200	10.00000	111.74500				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	101.06950				0.00	0	0
<b>Total ACL092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.21646				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.25219				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.26653				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.23776				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.17326				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.48500	103.29923	9.48500	103.30595			0.00	0	0
<b>Total ACL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ACL118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ACL120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ACL122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	91.91620			0.00	0	0
<b>Total ACL126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	198.79350			0.00	0	0
<b>Total ACL127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	198.87999			0.00	0	0
<b>Total ACL128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.20194			0.00	0	0
<b>Total ACL129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.10782			0.00	0	0
<b>Total ACL136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.62314			0.00	0	0
<b>Total ACL137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.10664			0.00	0	0
<b>Total ACL138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.95199			0.00	0	0
<b>Total ACL139 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.69406				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	111.83200	10.00000	111.74500				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.15226				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.05036				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.20628				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.98607				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	101.18059				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.13015				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	104.15052	10.23000	104.06585				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.10410				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	114.32986				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.61500	102.11089	9.61500	102.03231				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.17619				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16€ On 20/06/2017 Spot Bond			1.75000	120.20824	1.75000	120.29548				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.14654				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.18224				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.11084				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20439				0.00	0	0
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.41261				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.09798				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2017 Spot Bond				100.00000	0.00000	101.95516				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2022 Spot Bond				100.00000	0.00000	101.17509				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	101.15092				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.21193				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.23064			0.00	0	0
<b>Total ACL188 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.13647			0.00	0	0
<b>Total ACL191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.32647			0.00	0	0
<b>Total ACL192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.23505			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	101.23505			0.00	0	0
<b>Total ACL194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.29631			0.00	0	0
<b>Total ACL195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.15368			0.00	0	0
<b>Total ACL196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30577			0.00	0	0
<b>Total ACL197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.70076			0.00	0	0
<b>Total ACL198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.29631			0.00	0	0
<b>Total ACL199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	99.03076			0.00	0	0
<b>Total ACL200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.25953			0.00	0	0
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.23930			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	142.31651			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	144.36954			0.00	0	0
<b>Total ACL204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.08226			0.00	0	0
<b>Total ACL205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.07226			0.00	0	0
<b>Total ACL208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.88763			0.00	0	0
<b>Total ACL210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.09941			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	100.24980			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	101.14654			0.00	0	0
<b>Total ACL214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.08369			0.00	0	0
<b>Total ACL215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.08226			0.00	0	0
<b>Total ACL216 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.18901			0.00	0	0
<b>Total ACL217 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.01744				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.41408				0.00	0	0
<b>Total ACL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.40741				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.50141				0.00	0	1,607,700,000
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,607,700,000</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>1,607,700,000</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.32980				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	100.32257				0.00	0	0
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.89072				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB1 On 31/01/2016 Spot Bond			100.00000	73.63552	100.00000	72.79237				0.00	0	0
<b>Total ADCB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01U On 18/11/2016 Spot Bond			100.00000	40.86077	100.00000	40.56453				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	14.80823	100.00000	14.70088				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS2U On 02/07/2020 Spot Bond			100.00000	1.61126	100.00000	1.59958				0.00	0	0
<b>Total AFS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A1 On 21/11/2015 Spot Bond				100.00000	0.00000	101.73485				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.50694			0.00	0	0
<b>Total AHF2A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.55760			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	100.62505			0.00	0	0
<b>Total AHF2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.48131			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			8.09500	101.18282	8.09500	101.11703		22,342,200,000,000.00		2,760,000,000	690,000,000
<b>Total AHF3A2 SPOT</b>								<b>22,342,200,000,000.00</b>		<b>2,760,000,000</b>	<b>690,000,000</b>
<b>Total For AHF3A2</b>								<b>22,342,200,000,000.00</b>		<b>2,760,000,000</b>	<b>690,000,000</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.62153			0.00	0	0
<b>Total AHF3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.72386			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	38.96693	100.00000	34.88454			0.00	0	0
<b>Total AHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1A On 15/04/2020 Spot Bond			100.00000	10.02623	100.00000	9.17542			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			9.18500	101.79056	9.18500	101.71607			0.00	0	2,900,000,000
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
AIR02 On 30/04/2023 Spot Bond			9.65500	114.27356	9.65500	114.18527			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			7.61500	106.49439	7.61500	106.42953			0.00	0	0
<b>Total AIR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.36500	101.30658	9.36500	101.23102			0.00	0	0
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	14.88824	100.00000	14.78961			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			9.96500	102.41188	9.96500	102.33073			0.00	0	51,800,000
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>51,800,000</b>
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>51,800,000</b>
AIRL01 On 30/04/2028 Spot Bond			2.56000	172.97964	2.56000	172.89964			0.00	0	0
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.45659			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	101.04298			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	101.12273			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>
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.15388			0.00	0	0
<b>Total APF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.06264			0.00	0	0
<b>Total ASN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	102.21419			0.00	0	0
<b>Total ASN006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	101.11223			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.13015				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.59829				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	101.72678				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>
ASN014 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>
ASN015 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>
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	94.03000				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>
ASN017 On 09/03/2016 Spot Bond				100.00000	0.00000	101.47083				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>
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	114.57740				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>
ASN022 On 07/12/2033 Spot Bond			2.62500	133.07923	2.62500	238.57098				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>
ASN023 On 07/07/2017 Spot Bond				100.00000	0.00000	114.39154				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>



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 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 20/06/2019 Spot Bond				100.00000	0.00000	99.84864				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	113.93055				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	114.51699				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	100.06688				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			2.64000	167.11584	2.64000	211.63645				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	101.01935				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	101.03184				0.00	0	85,000,000
<b>Total ASN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>85,000,000</b>
<b>Total For ASN052</b>										<b>0.00</b>	<b>0</b>	<b>85,000,000</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
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.63963				0.00	0	0
<b>Total ASN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.60212				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	100.50610				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	100.39769				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	100.34476				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	98.53056				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	100.01396				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	101.50159				0.00	0	0
<b>Total ASN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.21693				0.00	0	0
<b>Total ASN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.15240				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	101.11287				0.00	0	0
<b>Total ASN072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	93.64112				0.00	0	0
<b>Total ASN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.81136				0.00	0	0
<b>Total ASN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	100.36495				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.19806				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/12/2016 Spot Bond			100.00000	40.21441	100.00000	39.94799				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	23.36387	100.00000	23.19448				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	23.46353	100.00000	23.29342				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	23.01507	100.00000	22.84821				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>
ASN43: On 10/03/2017 Spot Bond			100.00000	32.28859	100.00000	32.05450				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>
ASN49: On 19/09/2016 Spot Bond			100.00000	43.47853	100.00000	43.16331				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	17.96064	100.00000	17.83042				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	42.70166	100.00000	42.39208				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	61.76019	100.00000	61.31243				0.00	0	0
<b>Total ASN56U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN56U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75I On 20/09/2020 Spot Bond			100.00000	1.16659	100.00000	1.15269				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.24904				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	100.99646				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	101.30243				0.00	6,000,000,000	3,000,000,000
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
BAW11 On 01/10/2018 Spot Bond			9.18500	105.31209	9.18500	105.23460				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.11087				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.39102				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	101.33052				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.71078				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW19 On 05/12/2020 Spot Bond			9.67000	101.43179	9.67000	101.35330			0.00	0	1,656,500,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,656,500,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0</b>	<b>1,656,500,000</b>
BAW2 On 02/10/2015 Spot Bond			6.88000	104.92523	6.88000	104.86644			0.00	0	1,800,000,000
<b>Total BAW2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
<b>Total For BAW2</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	86.18267	100.00000	85.58140			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			9.82000	101.16188	9.82000	101.08285			0.00	0	0
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.15470			0.00	0	0
<b>Total BAW3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			8.91000	105.65558	8.91000	105.58012			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			10.92312	102.58838	10.92312	102.13821			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			10.76355	101.55234	10.76355	101.44694			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			10.92915	101.52492	10.92915	101.46554			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	101.32772			0.00	0	0
<b>Total BAYA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA07 On 31/12/2015 Spot Bond			11.00580	101.50430	11.00580	101.45171			0.00	0	0
<b>Total BAYA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2017 Spot Bond			11.81166	101.46722	11.81166	101.37455			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.35816				0.00	0	0
<b>Total BAYA09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.35816				0.00	0	0
<b>Total BAYA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.35823				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			11.17312	101.32667	11.17312	101.28472				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			11.11281	102.12956	11.11281	101.53380				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			10.76355	101.55234	10.76355	101.44694				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			11.06000	101.77185	11.06000	101.64099				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			10.22283	98.71361	10.22283	101.36681				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	102.03078				0.00	564,656,100	564,656,100
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>564,656,100</b>	<b>564,656,100</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>564,656,100</b>	<b>564,656,100</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.28611				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	101.28611				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	99.99590				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA21 On 30/06/2017 Spot Bond			7.88943	105.31231	7.88943	103.85409				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>
BAYA22 On 30/06/2017 Spot Bond			11.68500	100.57005	11.68500	100.35585				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>
BAYA23 On 30/06/2017 Spot Bond				100.00000	0.00000	99.70845				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>
BAYA24 On 30/09/2017 Spot Bond			11.61000	78.46026	11.61000	98.66292				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>
BAYA25 On 30/09/2017 Spot Bond				100.00000	0.00000	99.99590				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>
BAYA26 On 31/12/2015 Spot Bond				100.00000	0.00000	101.17577				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>
BAYA27 On 31/12/2015 Spot Bond			9.28000	98.90261	9.28000	101.12814				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>
BAYA28 On 31/12/2018 Spot Bond				100.00000	0.00000	101.24988				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>
BAYA29 On 31/03/2018 Spot Bond			11.48500	76.74995	11.48500	98.41306				0.00	0	100,000,000
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BAYA30 On 31/03/2018 Spot Bond				100.00000	0.00000	101.21385				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>
BAYA31 On 31/03/2018 Spot Bond				100.00000	0.00000	101.24387				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>
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.24387				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90330				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	101.19944				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	101.26662				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	99.99590				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	101.26662				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	101.20184				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	101.22441				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	101.26672				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	100.99308				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	101.03331				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			13.92312	102.96163	13.92312	102.49711				0.00	0	0
<b>Total BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/12/2016 Spot Bond			15.19701	102.15056	15.19701	102.07305				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB04 On 31/03/2017 Spot Bond			14.08762	102.04373	14.08762	101.85611				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.63245				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.63245				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.63245				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	101.69195				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.42362				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1U On 31/12/2016 Spot Bond			100.00000	38.61939	100.00000	38.40000				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>
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.99767	100.00000	20.84544				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>
BAYD2U On 30/06/2035 Spot Bond			100.00000	19.11024	100.00000	18.97169				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>
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.79644	100.00000	11.71092				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>
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.79644	100.00000	11.71092				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>
BAYD5U On 30/06/2035 Spot Bond			100.00000	14.26246	100.00000	14.15906				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.35818	100.00000	12.26858				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.45196				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.73451				0.00	0	0
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.55337				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	10.23106	100.00000	10.15688				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	10.23106	100.00000	10.15688				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>
BCP95I On 21/08/2015 Spot Bond			100.00000	98.91599	100.00000	98.11828				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	95.30026	100.00000	94.55959				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>
BCP97I On 23/10/2015 Spot Bond			100.00000	84.49074	100.00000	83.90805				0.00	0	0
<b>Total BCP97U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP97U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			1.89000	103.72670	1.89000	185.41940				0.00	0	0
<b>Total BD0202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			8.17500	95.31669	8.17500	162.30329				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			8.17500	96.61207	8.17500	162.66942				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			8.56000	99.30260	8.56000	99.23440				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			8.28500	100.05938	8.28500	99.99319				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	100.00000				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	100.48117				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	100.93934				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	100.52328				0.00	970,000,000	970,000,000
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>970,000,000</b>	<b>970,000,000</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>970,000,000</b>	<b>970,000,000</b>
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.55563				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	100.64578				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	54.66520	100.00000	54.26888				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>
BG32A1 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>
BG32A2 On 30/10/2016 Spot Bond				100.00000	0.00000	100.32457				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>

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	100.33061				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	100.33262				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	100.35676				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.38888				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	34.23029	100.00000	33.98212				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	34.23029	100.00000	33.98212				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.28230				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.30679				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			8.41000	104.26000	8.41000	104.19001				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.38024				0.00	1,428,200,000	1,428,200,000
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>1,428,200,000</b>	<b>1,428,200,000</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>1,428,200,000</b>	<b>1,428,200,000</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.51064				0.00	0	400,000,000
<b>Total BG42C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For BG42C</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42D On 15/03/2017 Spot Bond			100.00000	24.43387	100.00000	24.25672			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	24.43387	100.00000	24.25672			0.00	0	0
<b>Total BG42YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.90394			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			11.23500	100.34711	11.23500	101.19837			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	100.23637			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			11.12500	94.04614	11.12500	96.52871			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	103.98219			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	80.38244	100.00000	79.89031			0.00	0	0
<b>Total BGR01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.70057			0.00	0	50,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.57336			0.00	0	50,000,000
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BID06 On 30/06/2019 Spot Bond			8.79500	72.27332	8.79500	101.26469			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>
BIDC4€ On 13/10/2015 Spot Bond				100.00000	0.00000	100.56712			0.00	0	0
<b>Total BIDC4€ SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC4€</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BIDC48 On 06/11/2015 Spot Bond				100.00000	0.00000	98.48565				0.00	0	0
<b>Total BIDC48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.55760				0.00	0	0
<b>Total BLG1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	101.80152				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	101.55371				0.00	0	0
<b>Total BLG1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.63035				0.00	0	0
<b>Total BLG1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.76968				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	102.34988				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	103.28763				0.00	0	0
<b>Total BLG1F SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.44624				0.00	0	0
<b>Total BSR12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.45843				0.00	0	0
<b>Total BSR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BSR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR15 On 18/12/2015 Spot Bond				100.00000	0.00000	101.38813				0.00	0	0
<b>Total BSR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	101.50196				0.00	0	0
<b>Total BSR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.61966				0.00	0	0
<b>Total BSR17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	98.71934				0.00	0	0
<b>Total BTC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	98.07418				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>
BTC045 On 13/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BTC045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC046 On 24/08/2015 Spot Bond				100.00000	0.00000	99.82422				0.00	0	0
<b>Total BTC046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC047 On 21/08/2015 Spot Bond				100.00000	0.00000	99.87659				0.00	0	0
<b>Total BTC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC048 On 04/09/2015 Spot Bond				100.00000	0.00000	99.62745				0.00	0	0
<b>Total BTC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC049 On 07/09/2015 Spot Bond				100.00000	0.00000	99.57436				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>
BTC051 On 11/09/2015 Spot Bond				100.00000	0.00000	99.05765				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>
BTC052 On 07/10/2015 Spot Bond				100.00000	0.00000	99.04572				0.00	0	0
<b>Total BTC052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC054 On 14/01/2016 Spot Bond				100.00000	0.00000	100.63242				0.00	0	0
<b>Total BTC054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC055 On 21/10/2015 Spot Bond				100.00000	0.00000	98.79938			0.00	0	0
<b>Total BTC055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC056 On 19/10/2015 Spot Bond				100.00000	0.00000	98.83407			0.00	0	0
<b>Total BTC056 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC056</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC057 On 19/01/2016 Spot Bond				100.00000	0.00000	100.56203			0.00	0	0
<b>Total BTC057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC058 On 14/10/2015 Spot Bond				100.00000	0.00000	98.92049			0.00	0	0
<b>Total BTC058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC059 On 23/10/2015 Spot Bond				100.00000	0.00000	98.72750			0.00	0	0
<b>Total BTC059 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC059</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC060 On 25/01/2016 Spot Bond				100.00000	0.00000	100.33804			0.00	0	0
<b>Total BTC060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC061 On 03/11/2015 Spot Bond				100.00000	0.00000	98.52872			0.00	0	0
<b>Total BTC061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC062 On 30/10/2015 Spot Bond				100.00000	0.00000	98.55396			0.00	0	0
<b>Total BTC062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC063 On 25/11/2015 Spot Bond			100.00000	78.49462	100.00000	77.99145			0.00	0	0
<b>Total BTC063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC064 On 12/02/2016 Spot Bond			100.00000	69.74157	100.00000	100.00000			0.00	0	0
<b>Total BTC064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01U On 30/09/2016 Spot Bond			100.00000	40.40172	100.00000	40.10880			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>
BWZ18B On 27/03/2018 Spot Bond				100.00000	0.00000	100.99792			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	101.03528			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	101.19663			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	99.89562			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	20.03110	100.00000	19.88588			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			9.61000	109.07260	9.61000	108.98918			0.00	0	0
<b>Total CBL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	104.24045			0.00	0	0
<b>Total CBL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			7.96000	104.67702	7.96000	104.61042			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			12.68500	101.65796	12.68500	101.55609			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	97.54607			0.00	0	0
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			12.98500	96.59072	12.98500	96.49171			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			9.06000	102.91154	9.06000	102.83723		8,425,800,000,000.00		930,000,000	310,000,000
<b>Total CBL16 SPOT</b>								<b>8,425,800,000,000.00</b>		<b>930,000,000</b>	<b>310,000,000</b>
<b>Total For CBL16</b>								<b>8,425,800,000,000.00</b>		<b>930,000,000</b>	<b>310,000,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.20566			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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			12.98500	93.94176	12.98500	99.35660			0.00	0	0
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.39596			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	95.54078			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	100.17251			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			10.62000	94.63841	10.62000	94.55862			0.00	0	0
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	99.90968			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			10.08000	115.14379	10.08000	115.05101			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			10.11000	110.71035	10.11000	110.62088			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			10.00500	111.69521	10.00500	111.60635		40,020,000,000,000.00	4,000,000,000	1,000,000,000	
<b>Total CCT03 SPOT</b>								<b>10,020,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For CCT03</b>								<b>10,020,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.09246			0.00	0	0
<b>Total CGR10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			11.81000	104.75740	11.81000	104.65945			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	101.32821			0.00	1,538,000,000	769,000,000
<b>Total CGR13 SPOT</b>									<b>0.00</b>	<b>1,538,000,000</b>	<b>769,000,000</b>
<b>Total For CGR13</b>									<b>0.00</b>	<b>1,538,000,000</b>	<b>769,000,000</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
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.65359				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	111.83210	10.00000	111.74460				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.99252				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.37385				0.00	0	0
<b>Total CGR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.57782				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	9.02974	100.00000	8.94543				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	20.48729	100.00000	20.33875				0.00	0	0
<b>Total CGR19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR20 On 03/07/2018 Spot Bond			100.00000	21.47465	100.00000	21.27414				0.00	0	0
<b>Total CGR20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.80280				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	101.08445				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	101.12676				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	101.17558				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	99.78461			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	99.78683			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	99.77509			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	101.20207			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	101.50466			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	101.26762	10.11000	101.18622			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	100.81803			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	124.28098	2.76000	124.22118			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	123.29944	3.14000	125.96982			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	103.80525	8.25000	103.73686			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			2.65000	134.80342	2.65000	128.62618			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	131.15858	2.40000	125.15087			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	101.68217			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			8.68500	102.64044	8.68500	102.56893			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	100.51481			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	100.52958			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			8.73500	102.69129	8.73500	102.61934			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			8.73500	102.69129	8.73500	102.61934			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			8.78500	101.48708	8.78500	101.41558			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	101.23086			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	101.35461			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	111.83200	10.00000	111.74500			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	111.83200	10.00000	111.74500			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	99.99982			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	99.78599			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	99.82345	9.35000	99.74789			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	99.82345	9.35000	99.74789			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	101.73375			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	101.44706			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	101.80936			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	101.80936			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	101.80936			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	101.37828			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			9.41500	104.46229	9.41500	104.38397			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	100.92833			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	104.60961			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	101.40047			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	101.39345			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	101.40660			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	99.79708			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	102.02300				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	101.59122				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	102.21774				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>
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	101.09655				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	100.30573				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	102.00351				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	101.37851				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	101.20916				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	102.99304				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	111.83200	10.00000	111.74500				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	100.97754				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	101.19588				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00924				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	101.31289				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	100.97759				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	101.38662				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	101.08153				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>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	148.00032				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	102.34374				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	148.36146				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	147.37041				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	148.07051				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	144.09408				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	144.25362				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.00000				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			10.90500	95.71568	10.90500	95.63287				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			11.42500	97.29838	11.42500	97.21030				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	101.03331				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	101.31340				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	100.00000				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	100.46973				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	100.34221				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	102.54502	8.80500	102.51304				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>
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	101.15368				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	100.47419				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	139.99627				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.22788				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	101.31055				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	101.25971				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	101.74834				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	83.29888				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	101.37483				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	101.03331				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	127.72538				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	127.76013				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.38864				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.51963				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	101.03935				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73757				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	101.43209				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	101.10124				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.27065				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.38505				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	100.01472				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	101.00919				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	100.37253				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	101.67503				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>
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	100.33214				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	100.46696				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN366 On 20/03/2019 Spot Bond				100.00000	0.00000	101.05082				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			10.08500	103.73458	10.08500	106.82590				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.16671				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	100.21216				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			12.22500	105.30720	12.22500	109.10391				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	100.22052				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			12.25500	102.69364	12.25500	102.59411				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	105.90963	10.02000	105.82525				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	100.22052				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.42409				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	101.39596				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.14868				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.17316				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.17331				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.07791				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			9.62000	105.11423	9.62000	105.03375				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.27355				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.27493				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.98000	101.92581	10.98000	101.83702				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>
CLN380 On 20/09/2024 Spot Bond			11.00000	104.46139	11.00000	104.37025				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>
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.31687				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.46264				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			12.01500	104.98781	12.01500	104.88799				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.42157				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.17304				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	100.46275				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.25243				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	100.91837				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	101.07962				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	101.09655				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	91.17155				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.16082				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	101.52178				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	101.26068				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	101.60904				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	101.16082			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	101.31055			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	100.98086			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	100.96091			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	99.80286			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	101.02507			0.00	0	0
<b>Total CLN405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	86.82488			0.00	0	0
<b>Total CLN406 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.16795			0.00	0	0
<b>Total CLN407 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	100.30690			0.00	0	0
<b>Total CLN408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.80685			0.00	0	0
<b>Total CLN409 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41( On 20/09/2020 Spot Bond				100.00000	0.00000	100.85517				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.17759				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.18559				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	41.77321	7.01000	42.36389				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	172.62045				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			8.56000	99.30260	8.56000	149.87409				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			8.17500	36.87230	8.17500	162.30329				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			8.17500	37.32631	8.17500	162.66942				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	98.71724				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	98.70627				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	100.79576				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.12371				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.24522				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.16462				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.18051				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.78204				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.17509				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.46973				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.06939				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.14450				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.13730				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.14444				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	101.17509				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.94750			0.00	0	0
<b>Total COH001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.70299			0.00	0	0
<b>Total COH002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			8.86500	108.05336	8.86500	106.56558			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			8.73500	102.41803	8.73500	102.34628		6,114,500,000.00	700,000	1,031,000,000	
<b>Total COJ04 SPOT</b>								<b>6,114,500,000.00</b>	<b>700,000</b>	<b>1,031,000,000</b>	
<b>Total For COJ04</b>								<b>6,114,500,000.00</b>	<b>700,000</b>	<b>1,031,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			10.26000	112.66905	10.26000	112.57668		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			7.34000	103.04520	7.34000	102.98446		0.00	0	0	
<b>Total COJ06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ07 On 23/03/2021 Spot Bond			9.83000	108.30323	9.83000	108.21854		0.00	0	0	
<b>Total COJ07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			9.86500	103.71673	9.86500	103.63490		56,822,400,000,000.00	5,760,000,000	1,440,000,000	
<b>Total COJG01 SPOT</b>								<b>56,822,400,000,000.00</b>	<b>5,760,000,000</b>	<b>1,440,000,000</b>	
<b>Total For COJG01</b>								<b>56,822,400,000,000.00</b>	<b>5,760,000,000</b>	<b>1,440,000,000</b>	
COT01 On 03/04/2023 Spot Bond			10.23500	97.50467	10.23500	97.42493		0.00	0	0	
<b>Total COT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			10.90500	98.99059	10.90500	98.90447		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			10.90500	92.00975	10.90500	91.92971		0.00	0	0	
<b>Total COT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.68763		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL011 On 12/12/2019 Spot Bond			100.00000	11.57122	100.00000	11.48733				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>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.67325				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	101.08854				0.00	0	0
<b>Total CPL022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.67184				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	103.42356				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	102.21975				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	10.75172	100.00000	10.67377				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	13.30087	100.00000	13.20444				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			11.59500	97.34830	11.59500	98.21809				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	18.67346	100.00000	18.53808				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	10.13022	100.00000	10.05678				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	19.43669	100.00000	19.29577				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>

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 28/01/2016 Spot Bond				100.00000	0.00000	100.35835				0.00	0	0
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			7.93500	100.55892	7.93500	100.49514				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	99.88178				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	101.56256				0.00	0	0
<b>Total DENG56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.38942				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	83.35770	100.00000	82.80074				0.00	0	0
<b>Total DLT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.37796				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.79848				0.00	0	0
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.23478				0.00	0	0
<b>Total DLTC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC11 On 03/02/2016 Spot Bond				100.00000	0.00000	100.13904				0.00	0	0
<b>Total DLTC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.14519				0.00	0	0
<b>Total DLTC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.51679				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	100.75650			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/06/2019 Spot Bond				100.00000	0.00000	101.31767			0.00	0	0
<b>Total DOL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/12/2019 Spot Bond				100.00000	0.00000	55.93019			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.36000	99.99921	9.36000	99.92426			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			7.58500	108.39371	7.58500	108.32758		283,982,400,000.00	37,440,000	1,009,360,000	
<b>Total DV21 SPOT</b>								<b>283,982,400,000.00</b>	<b>37,440,000</b>	<b>1,009,360,000</b>	
<b>Total For DV21</b>								<b>283,982,400,000.00</b>	<b>37,440,000</b>	<b>1,009,360,000</b>	
DV22 On 07/02/2020 Spot Bond			9.14500	101.35085	9.14500	101.27700		29,283,204,500,000.00	3,202,100,000	2,290,000,000	
<b>Total DV22 SPOT</b>								<b>29,283,204,500,000.00</b>	<b>3,202,100,000</b>	<b>2,290,000,000</b>	
<b>Total For DV22</b>								<b>29,283,204,500,000.00</b>	<b>3,202,100,000</b>	<b>2,290,000,000</b>	
DV23 On 27/02/2023 Spot Bond			9.55500	102.08106	9.55500	106.98540		2,866,500,000.00	300,000	1,686,000,000	
<b>Total DV23 SPOT</b>								<b>2,866,500,000.00</b>	<b>300,000</b>	<b>1,686,000,000</b>	
<b>Total For DV23</b>								<b>2,866,500,000.00</b>	<b>300,000</b>	<b>1,686,000,000</b>	
DV24 On 18/02/2024 Spot Bond			9.49500	101.09434	9.49500	101.01665		0.00	0	0	
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			9.51500	104.36852	9.51500	104.28815		0.00	0	0	
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	101.11004		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>	
DVC00 On 20/11/2015 Spot Bond				100.00000	0.00000	99.88227		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>	
DVC01 On 15/09/2015 Spot Bond				100.00000	0.00000	101.18500		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC01: On 11/06/2016 Spot Bond				100.00000	0.00000	101.23675			0.00	0	0
<b>Total DVC011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 26/01/2016 Spot Bond				100.00000	0.00000	100.34236			0.00	0	0
<b>Total DVC012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.92609			0.00	0	0
<b>Total DVC013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.99353			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.70406			0.00	0	0
<b>Total DVF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.41254			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			8.25500	121.56325	8.25500	121.48311		3,470,146,095,000.00		420,369,000	2,820,369,000
<b>Total E170 SPOT</b>								<b>3,470,146,095,000.00</b>		<b>420,369,000</b>	<b>2,820,369,000</b>
<b>Total For E170</b>								<b>3,470,146,095,000.00</b>		<b>420,369,000</b>	<b>2,820,369,000</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	96.79752			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			2.31000	101.99856	2.31000	101.95355			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
EL28 On 02/05/2028 Spot Bond			2.05000	127.58314	2.05000	127.52952				0.00	0	0
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			2.05000	115.05432	2.05000	115.00597				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			1.97000	115.93423	1.97000	115.88623				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			2.22500	105.13455	2.22500	105.08878				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			2.29000	102.36930	2.29000	102.32430				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			9.67000	103.99625	9.67000	103.91622				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			9.57000	109.49302	9.57000	109.40961				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			9.95500	103.38264	9.95500	103.30079				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			10.15000	95.25719	10.15000	98.01198				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.29000	106.28259	10.29000	105.06112				0.00	0	3,999,999,600
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,999,999,600</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>3,999,999,600</b>
EMM06 On 23/06/2025 Spot Bond			10.05500	102.71540	10.05500	102.15101				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	99.90218				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	99.69790				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.27817				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	100.17561				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	100.16912				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	100.16141				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	103.36790				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	99.80660				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>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	101.77858				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	96.20810				0.00	0	400,000,000
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.73297				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			10.26500	99.40358	10.26500	99.32205				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>
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	97.92843				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	99.52736				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	99.93694				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	99.93282				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	99.94409				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	111.83200	10.00000	111.74500				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	99.93839				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	99.93593				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	99.93889				0.00	0	0
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.93683				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	99.94282				0.00	0	950,000,000
<b>Total ERSA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For ERSA18</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</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
ERSA1' On 17/11/2025 Spot Bond				100.00000	0.00000	99.94364			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>
ERSA2' On 17/02/2025 Spot Bond			100.00000	7.84159	100.00000	100.00000			0.00	0	0
<b>Total ERSA20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond			100.00000	8.15842	100.00000	100.00000			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			6.30000	103.64244	6.30000	103.58892			0.00	0	72,718,225,000
<b>Total ES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>72,718,225,000</b>
<b>Total For ES15</b>									<b>0.00</b>	<b>0</b>	<b>72,718,225,000</b>
ES18 On 20/04/2018 Spot Bond			8.09500	105.71534	8.09500	105.64661			0.00	0	14,638,340,000
<b>Total ES18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,638,340,000</b>
<b>Total For ES18</b>									<b>0.00</b>	<b>0</b>	<b>14,638,340,000</b>
ES23 On 25/01/2023 Spot Bond			8.75000	107.34329	8.75000	107.26838			0.00	0	10,553,007,100
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,553,007,100</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>10,553,007,100</b>
ES26 On 02/04/2026 Spot Bond			9.00500	95.12658	9.00500	95.05792		48,627,000,000.00		5,400,000	10,409,433,400
<b>Total ES26 SPOT</b>								<b>48,627,000,000.00</b>		<b>5,400,000</b>	<b>10,409,433,400</b>
<b>Total For ES26</b>								<b>48,627,000,000.00</b>		<b>5,400,000</b>	<b>10,409,433,400</b>
ES33 On 15/09/2033 Spot Bond			9.57500	85.47143	9.63000	85.00278		57,522,770,000,000.00		6,007,600,000	126,822,929,700
<b>Total ES33 SPOT</b>								<b>57,522,770,000,000.00</b>		<b>6,007,600,000</b>	<b>126,822,929,700</b>
<b>Total For ES33</b>								<b>57,522,770,000,000.00</b>		<b>6,007,600,000</b>	<b>126,822,929,700</b>
ES42 On 25/04/2042 Spot Bond			9.70000	91.24020	9.70000	91.16939		561,630,000,000.00		57,900,000	64,345,973,400
<b>Total ES42 SPOT</b>								<b>561,630,000,000.00</b>		<b>57,900,000</b>	<b>64,345,973,400</b>
<b>Total For ES42</b>								<b>561,630,000,000.00</b>		<b>57,900,000</b>	<b>64,345,973,400</b>
EXX01 On 19/05/2017 Spot Bond			100.00000		0.00000	98.84790			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	96.94094			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond			100.00000		0.00000	99.79427			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	100.56905				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	101.02967				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	99.85547				0.00	0	200,000,000
<b>Total FIFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FIFB04</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	99.86927				0.00	0	0
<b>Total FIFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.42504				0.00	0	0
<b>Total FIFC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC17 On 09/10/2015 Spot Bond				100.00000	0.00000	102.46304				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	100.00000				0.00	0	0
<b>Total FIFC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC19 On 07/12/2015 Spot Bond				100.00000	0.00000	101.24844				0.00	0	0
<b>Total FIFC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC20 On 07/12/2015 Spot Bond				100.00000	0.00000	101.17169				0.00	0	0
<b>Total FIFC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC21 On 09/02/2016 Spot Bond			100.00000	70.35076	100.00000	69.55434			997,000,000,000,000.00	29,970,000,000	25,000,000,000	
<b>Total FIFC21 SPOT</b>									<b>97,000,000,000,000.00</b>	<b>29,970,000,000</b>	<b>25,000,000,000</b>	
<b>Total For FIFC21</b>									<b>97,000,000,000,000.00</b>	<b>29,970,000,000</b>	<b>25,000,000,000</b>	
FPA1U On 20/08/2023 Spot Bond			100.00000	0.09507	100.00000	0.09008			0.00	0	0	
<b>Total FPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FPA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FPB1U On 20/08/2023 Spot Bond			100.00000	0.09507	100.00000	0.09008			0.00	0	0	
<b>Total FPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	10.69606	100.00000	10.61851			0.00	0	0
<b>Total FR002U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	10.41115	100.00000	10.33567			0.00	0	0
<b>Total FR003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.24953			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.37426			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.39638			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	101.49422			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			9.58500	98.25946	9.58500	98.18408			0.00	0	460,000,000
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.21456			0.00	0	0
<b>Total FRB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.21449			0.00	0	0
<b>Total FRB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.41463			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	103.45524			0.00	0	70,000,000
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.67783			0.00	0	0
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.70570			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			10.32000	99.99195	10.32000	100.59339			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	101.76567			0.00	160,000,000	40,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.96440			0.00	0	0
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.97891			0.00	0	0
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			10.43500	106.16085	10.43500	106.07238			0.00	0	0
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.45332			0.00	0	0
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			1.95000	136.35927	1.95000	137.21747			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			2.02000	127.55118	2.02000	283.72907			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			2.18000	109.43776	2.18000	116.28139			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			2.88000	98.04058	2.88000	158.89676		1,728,000,000,000.00	600,000,000	600,000,000	
<b>Total FRBI28 SPOT</b>								<b>1,728,000,000,000.00</b>	<b>600,000,000</b>	<b>600,000,000</b>	
<b>Total For FRBI28</b>								<b>1,728,000,000,000.00</b>	<b>600,000,000</b>	<b>600,000,000</b>	
FRBI33 On 07/12/2033 Spot Bond			3.13500	105.02845	3.13500	197.80996			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0: On 15/09/2015 Spot Bond			7.16000	106.14616	7.16000	106.08408			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			7.57300	67.97723	7.57300	67.38955			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			9.39400	43.78916	9.39400	42.88728			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			9.64000	42.43125	9.64000	41.52350			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	102.02542			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.38921			0.00	0	0
<b>Total FRC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.20212			0.00	0	0
<b>Total FRC112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.32016			0.00	0	0
<b>Total FRC113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond			7.47000	99.93996	7.47000	98.00000			0.00	0	0
<b>Total FRC115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond			7.47000	99.93996	7.47000	100.00000			0.00	0	0
<b>Total FRC116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.29631			0.00	0	0
<b>Total FRC118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.23501				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.53767				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.27493				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond			6.00000	99.95174	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	101.35612				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	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	101.67284				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	101.62322				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	23.97614	100.09221	23.80217				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.15654			0.00	0	0
<b>Total FRC144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	109.51753			0.00	0	0
<b>Total FRC145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.54715			0.00	0	0
<b>Total FRC147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.72534			0.00	0	0
<b>Total FRC149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.29127			0.00	0	0
<b>Total FRC150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000			0.00	0	0
<b>Total FRC151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.30570			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	101.19198			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	101.21077			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	101.58777			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	101.18937			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	67.01645	13.22500	66.94541			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.12084			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	101.12227			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	101.66243			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	101.17367			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			3.41000	101.28183	3.41000	104.72906			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	101.22503			0.00	0	0
<b>Total FRC170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.22503			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	104.04194			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	101.03331			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	99.23440			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	101.15368			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	101.12656			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				100.00000	0.00000	100.21005			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>
FRC171 On 20/09/2020 Spot Bond				100.00000	0.00000	101.32052			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>
FRC181 On 10/02/2016 Spot Bond				100.00000	0.00000	100.06467			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>
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	100.20796			0.00	0	0
<b>Total FRC181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.45311			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>
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	101.51679			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>
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	101.53860			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>
FRC181 On 20/03/2016 Spot Bond				100.00000	0.00000	101.11370			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>
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	101.21077			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>
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	101.21077			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>
FRC191 On 14/03/2016 Spot Bond				100.00000	0.00000	101.19291			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>

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 02/04/2017 Spot Bond				100.00000	0.00000	100.89113				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	100.94014				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	100.90202				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	111.83200	10.00000	111.74500				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	100.73144				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	101.27920				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.71366				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.88343				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	100.68971				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	100.69161				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	100.60684				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	100.55014				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.60684			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	100.54788			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	100.18733			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	100.25907	8.75000	100.18834			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	101.06012			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	10.87904	100.00000	10.80017			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>
FRC20: On 20/09/2021 Spot Bond			100.00000	9.97314	100.00000	9.90084			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>
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	96.28503			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>
FRC21: On 20/12/2019 Spot Bond			100.00000	12.50212	100.00000	12.41148			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.25355			0.00	0	0
<b>Total FRC210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 29/10/2017 Spot Bond			100.00000	28.72644	100.00000	28.51817			0.00	0	0
<b>Total FRC211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.15761			0.00	0	0
<b>Total FRC212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	10.55928	100.00000	10.48273			0.00	0	0
<b>Total FRC213 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 FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond			100.00000	20.69680	100.00000	20.54675				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.15757				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond			100.00000	20.67019	100.00000	20.52034				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.15719				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.14951				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.22933				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.21580				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			2.76000	130.88055	2.76000	130.81806				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	100.01111				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	100.01029				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	100.01029				0.00	0	0
<b>Total FRC224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.91674				0.00	0	0
<b>Total FRC225 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 FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.30474				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	101.16175				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	101.14554				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	101.27493				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	101.03289				0.00	0	0
<b>Total FRC231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.57743				0.00	0	0
<b>Total FRC232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.28840				0.00	0	0
<b>Total FRC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.50648				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.40010				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			3.29000	115.19043	3.29000	126.81446				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.31141				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	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 FRC68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			3.34000	106.89096	3.34000	126.44401				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			3.32000	104.80205	3.32000	126.59204				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			2.68500	101.03729	2.68500	130.82176				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			2.75500	103.62691	2.75500	141.78503				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.44666				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.14446				0.00	0	0
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.30282				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.51561				0.00	0	0
<b>Total FRC86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.46100				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.24357				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.24214				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	101.15206				0.00	0	0
<b>Total FRD003 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 FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD011 On 22/12/2018 Spot Bond			100.00000	13.90199	100.00000	13.80120				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD021 On 01/06/2016 Spot Bond			100.00000	61.71339	100.00000	61.26597				0.00	0	0
<b>Total FRD02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD091 On 26/06/2017 Spot Bond			100.00000	30.22131	100.00000	30.00220				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD111 On 08/11/2016 Spot Bond			100.00000	32.54373	100.00000	32.23987				0.00	0	0
<b>Total FRD11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD131 On 31/12/2019 Spot Bond			100.00000	12.47817	100.00000	12.38770				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	101.05373				0.00	160,000,000	40,000,000
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.63017				0.00	0	0
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.70643				0.00	0	0
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.39758				0.00	0	1,000,000,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.10917				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.20243				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.93287				0.00	0	0
<b>Total FRJ25 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 FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			2.09300	84.29254	2.09300	107.30047				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			2.41000	105.96623	2.41000	114.83958				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	100.46346				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	100.69860	10.38000	100.61451				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	100.69860	10.38000	100.61451				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>
FRS10 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>
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.37952				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>
FRS10 On 31/01/2038 Spot Bond			2.55000	103.27733	2.55000	112.07472				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>
FRS10 On 07/12/2033 Spot Bond			2.57500	213.15540	2.57500	213.53885				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 31/01/2038 Spot Bond			2.52000	112.71208	2.52000	112.66043				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 07/12/2033 Spot Bond			2.60500	212.27795	2.60500	212.65823				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	100.42520				0.00	0	0
<b>Total FRS113 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 FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			2.26500	115.48932	2.26500	115.43876				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			2.61000	110.96583	2.61000	110.91417				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 05/05/2016 Spot Bond				100.00000	0.00000	53.34500				0.00	0	0
<b>Total FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 31/01/2038 Spot Bond			2.71500	108.96929	2.71500	108.91765				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			2.72500	115.94789	2.72500	209.17988				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			2.77500	114.27858	2.77500	207.75111				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			2.19500	101.71486	2.19500	101.67091				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			2.80500	163.37762	2.80500	206.89960				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			2.99000	90.58010	2.99000	103.88980				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			2.92000	100.53642	2.92000	158.22759				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			3.44000	84.06720	3.44000	96.25332				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			2.91000	100.61353	2.91000	158.39458				0.00	0	0
<b>Total FRS129 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 FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 11/11/2015 Spot Bond				100.00000	0.00000	101.76986				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>
FRS13 On 31/03/2028 Spot Bond			2.97000	157.30761	2.97000	157.34636				0.00	0	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 07/12/2033 Spot Bond			3.31500	192.73628	3.31500	193.30747				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	96.77844				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			3.37000	84.77298	3.37000	97.39531				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			3.34000	85.15134	3.34000	97.88978				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			3.15000	87.81191	3.15000	101.09323				0.00	0	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/03/2028 Spot Bond			2.78000	160.13471	2.78000	160.58412				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 07/12/2033 Spot Bond			3.08500	198.98762	3.08500	199.15512				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 08/08/2016 Spot Bond				100.00000	0.00000	100.05600				0.00	0	0
<b>Total FRS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.14000	126.50782	2.14000	281.40544				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			2.03000	127.46385	2.03000	283.53455				0.00	0	0
<b>Total FRS37 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 FRS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			2.75000	121.35918	2.75000	269.93940				0.00	0	0
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			2.42000	102.08718	2.42000	133.46203				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	100.39932				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			1.95000	137.27407	1.95000	133.02182				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.54610				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.81680				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	100.22385				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			2.39000	112.26571	2.39000	112.21546				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	33.10764	104.97509	32.85699				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	36.80739	101.07593	36.53797				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	29.83984	100.44759	29.62264				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	35.15393	100.76967	34.89732				0.00	0	0
<b>Total FRS76 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 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			2.09500	121.38404	2.09500	121.33246				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			2.12500	99.02646	2.12500	116.83028				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	98.92333				0.00	0	0
<b>Total FRS86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.15500	98.77263	2.15500	116.53053				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.86873				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			2.23000	125.73199	2.23000	354.35154				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	100.01327				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.71824				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			7.40500	103.96608	7.40500	103.90447				0.00	0	0
<b>Total FRX16 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 FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.04000	104.43374	8.04000	104.36665			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			8.31500	108.67999	8.31500	108.60744			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			8.91500	102.56940	8.91500	102.49650		7,132,000,000.00		800,000	770,000,000
<b>Total FRX19 SPOT</b>								<b>7,132,000,000.00</b>		<b>800,000</b>	<b>770,000,000</b>
<b>Total For FRX19</b>								<b>7,132,000,000.00</b>		<b>800,000</b>	<b>770,000,000</b>
FRX20 On 01/10/2020 Spot Bond			9.18000	101.55436	9.18000	101.47967			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			9.91500	92.26637	9.91500	92.19361			0.00	0	490,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>490,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>490,000,000</b>
FRX24 On 10/12/2024 Spot Bond			10.01500	106.35217	10.01500	106.26701			0.00	0	378,000,000
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>378,000,000</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>378,000,000</b>
FRX26 On 01/10/2026 Spot Bond			10.39500	96.54249	10.39500	97.65762			0.00	0	890,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>890,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>890,000,000</b>
FRX30 On 31/01/2030 Spot Bond			10.67500	93.70207	10.67500	93.62265			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			10.80500	90.18112	10.80500	94.84285			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			10.16500	82.53735	10.16500	82.47029			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	101.02199			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	101.03641			0.00	0	0
<b>Total FS1A4 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 FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.07240				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	101.13004				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	101.17324				0.00	0	0
<b>Total FS1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.36033				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	101.67674				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.55080				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.74025				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.81080				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.86960				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	102.12825				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	63.53600	100.00000	63.07536				0.00	0	0
<b>Total FS3A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A2L On 20/02/2018 Spot Bond			100.00000	10.65957	100.00000	10.58229				0.00	0	0
<b>Total FS3A2U 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 FS3A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.78838	100.00000	1.77541				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	0.30004	100.00000	0.29786				0.00	0	0
<b>Total FS3A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.88747	100.00000	9.81579				0.00	0	0
<b>Total FS4A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.65884	100.00000	1.64682				0.00	0	0
<b>Total FS4A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.27831	100.00000	0.27629				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 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	100.68437				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			9.41000	103.40639	9.41000	103.32848				0.00	0	0
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	102.37158				0.00	0	0
<b>Total GH31A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.67185				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	101.69394				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	101.83749				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	102.01408				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	102.12441				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>
GPT34 On 11/11/2015 Spot Bond				100.00000	0.00000	100.05499				0.00	0	0
<b>Total GPT34 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 GPT34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	11.39443	100.00000	11.31183				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	23.53165	100.00000	23.36104				0.00	0	0
<b>Total GRB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	12.93836	100.00000	12.84455				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	10.29419	100.00000	8.47745				0.00	0	0
<b>Total GRB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.36679				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	100.38066				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	100.39786				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.42170				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.33688				0.00	0	50,000,000
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRT02</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.60987				0.00	0	0
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.87291				0.00	0	0
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.33443				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	99.85157				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	101.05277				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.41539				0.00	680,000,000	680,000,000
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>680,000,000</b>	<b>680,000,000</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>680,000,000</b>	<b>680,000,000</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.30250				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	10.08598	100.00000	11.87669				0.00	0	0
<b>Total HIL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.25006				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	100.23707				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	100.23971				0.00	0	0
<b>Total HILB04 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 HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC22 On 13/10/2015 Spot Bond				100.00000	0.00000	100.92568				0.00	0	0
<b>Total HILC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC23 On 06/11/2015 Spot Bond				100.00000	0.00000	100.12849				0.00	0	0
<b>Total HILC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.78011	100.00000	9.65025				0.00	0	0
<b>Total HM1B8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.78011	100.00000	9.65025				0.00	0	0
<b>Total HM1B9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.37487	100.00000	10.23711				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.37487	100.00000	10.23711				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.17360	100.00000	11.02683				0.00	0	0
<b>Total HM1D4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.13956	100.00000	10.99164				0.00	0	0
<b>Total HM1D5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.07418	100.00000	11.91386				0.00	0	0
<b>Total HM1E4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	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 HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.59324				0.00	0	0
<b>Total HPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.71111				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	100.07652				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	111.83200	10.00000	111.74500				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			9.29000	100.82244	9.29000	100.74659				0.00	0	0
<b>Total HPF05 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 HPF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.85833			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	99.86730			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			8.45500	105.59602	8.45500	105.52475		22,852,174,000,000.00	2,702,800,000	4,038,508,900	
<b>Total HWAY20 SPOT</b>								<b>22,852,174,000,000.00</b>	<b>2,702,800,000</b>	<b>4,038,508,900</b>	
<b>Total For HWAY20</b>								<b>22,852,174,000,000.00</b>	<b>2,702,800,000</b>	<b>4,038,508,900</b>	
HWAY2 On 07/12/2023 Spot Bond			1.91000	128.51663	1.91000	285.87918		114,600,000,000.00	60,000,000	2,360,000,000	
<b>Total HWAY23 SPOT</b>								<b>114,600,000,000.00</b>	<b>60,000,000</b>	<b>2,360,000,000</b>	
<b>Total For HWAY23</b>								<b>114,600,000,000.00</b>	<b>60,000,000</b>	<b>2,360,000,000</b>	
HWAY2 On 07/12/2024 Spot Bond			1.89000	131.73769	1.89000	293.04475		378,000,000,000.00	200,000,000	200,000,000	
<b>Total HWAY24 SPOT</b>								<b>378,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
<b>Total For HWAY24</b>								<b>378,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			9.63000	97.13592	9.63000	97.06147		5,778,000,000.00	600,000	2,070,900,000	
<b>Total HWAY34 SPOT</b>								<b>5,778,000,000.00</b>	<b>600,000</b>	<b>2,070,900,000</b>	
<b>Total For HWAY34</b>								<b>5,778,000,000.00</b>	<b>600,000</b>	<b>2,070,900,000</b>	
HWAY3 On 31/07/2035 Spot Bond			9.67000	96.73476	9.67000	96.66032		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	36.81389	100.00000	36.54699		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	88.62864	100.00000	87.99708		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	40.59500	100.00000	40.30069		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	40.66304	100.00000	40.36823		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	111.83200	10.00000	111.74500		0.00	0	0	
<b>Total HWY023/R197 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 HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			1.51500	123.16223	1.51500	123.11578			3,084,752,100,000.00	2,036,140,000	50,090,855,600
<b>Total I2025 SPOT</b>									<b>3,084,752,100,000.00</b>	<b>2,036,140,000</b>	<b>50,090,855,600</b>
<b>Total For I2025</b>									<b>3,084,752,100,000.00</b>	<b>2,036,140,000</b>	<b>50,090,855,600</b>
I2033 On 28/02/2033 Spot Bond			1.80000	102.41744	1.80000	102.58011			54,000,000,000.00	30,000,000	36,145,347,300
<b>Total I2033 SPOT</b>									<b>54,000,000,000.00</b>	<b>30,000,000</b>	<b>36,145,347,300</b>
<b>Total For I2033</b>									<b>54,000,000,000.00</b>	<b>30,000,000</b>	<b>36,145,347,300</b>
I2038 On 31/01/2038 Spot Bond			1.79000	128.15380	1.79000	128.10263			71,150,790,013,000.00	39,749,044,700	157,063,077,800
<b>Total I2038 SPOT</b>									<b>71,150,790,013,000.00</b>	<b>39,749,044,700</b>	<b>157,063,077,800</b>
<b>Total For I2038</b>									<b>71,150,790,013,000.00</b>	<b>39,749,044,700</b>	<b>157,063,077,800</b>
I2046 On 31/03/2046 Spot Bond			1.90500	127.60142	1.90500	127.54918			4,200,534,525,000.00	2,205,005,000	145,250,042,900
<b>Total I2046 SPOT</b>									<b>4,200,534,525,000.00</b>	<b>2,205,005,000</b>	<b>145,250,042,900</b>
<b>Total For I2046</b>									<b>4,200,534,525,000.00</b>	<b>2,205,005,000</b>	<b>145,250,042,900</b>
I2050 On 31/12/2050 Spot Bond			1.90500	136.29933	1.90500	136.24363			3,075,689,175,000.00	1,614,535,000	67,728,550,800
<b>Total I2050 SPOT</b>									<b>3,075,689,175,000.00</b>	<b>1,614,535,000</b>	<b>67,728,550,800</b>
<b>Total For I2050</b>									<b>3,075,689,175,000.00</b>	<b>1,614,535,000</b>	<b>67,728,550,800</b>
IBL21 On 15/03/2016 Spot Bond			8.28500	104.67137	8.28500	104.60213			0.00	0	1,900,000,000
<b>Total IBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
<b>Total For IBL21</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
IBL22 On 15/03/2018 Spot Bond			8.16000	108.37407	8.16000	108.30343			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL28 On 18/08/2016 Spot Bond			8.10500	100.13350	8.10500	100.06760			0.00	0	0
<b>Total IBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.23476			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			1.52500	100.27028	1.52500	133.00768			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			2.02000	104.52281	2.02000	136.65063			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.41922			0.00	200,000,000	100,000,000
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL38</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IBL39 On 02/04/2018 Spot Bond			8.28000	104.38796	8.28000	104.31856			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.84355			0.00	0	1,000,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.08248			0.00	0	0
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.83200	10.00000	111.74500			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			8.91500	98.63058	8.91500	98.56009			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.34500	93.20501	9.34500	93.13563		3,738,000,000.00		400,000	2,350,000,000
<b>Total IBL46 SPOT</b>								<b>3,738,000,000.00</b>		<b>400,000</b>	<b>2,350,000,000</b>
<b>Total For IBL46</b>								<b>3,738,000,000.00</b>		<b>400,000</b>	<b>2,350,000,000</b>
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.11672			0.00	0	0
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			8.81000	99.33904	8.81000	99.26886			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			9.39500	99.21472	9.39500	99.14049			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	100.21154			0.00	0	0
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.37887			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			7.73000	99.89585	7.73000	99.83410			0.00	0	0
<b>Total IBL54 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 IBL54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			8.69500	98.87186	8.69500	98.80328				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	100.31662				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	100.01814				0.00	0	0
<b>Total IBL57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			7.93000	100.90446	7.93000	100.84050				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			8.65500	101.64560	8.65500	101.57425				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			9.71500	103.07666	9.71500	102.99565				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.88312				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	100.42253				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	100.23666				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	100.33347				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	100.33987				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	101.28684				0.00	0	0
<b>Total IBL66 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 IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			2.75000	130.95741	2.75000	130.89497				0.00	0	55,000,000
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.93471				0.00	0	0
<b>Total IBL68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL69U On 22/07/2018 Spot Bond			100.00000	16.78378	100.00000	16.56333				0.00	0	0
<b>Total IBL69U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL69U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01113	100.00000	0.01106				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.48221				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.44411				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			9.37000	98.49188	9.37000	98.41798				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.66069				0.00	0	0
<b>Total IDCG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.58890				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			10.00500	99.46907	10.00500	99.38994				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.22840	5.00000	100.18805				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.63237	5.00000	101.59124				0.00	0	0
<b>Total IDCP04 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 IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.69309	4.00000	101.66026				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.32893	4.00000	101.29604				0.00	0	0
<b>Total IDCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01L On 30/06/2016 Spot Bond			100.00000	62.81509	100.00000	62.35968				0.00	0	0
<b>Total IDW01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02L On 30/06/2016 Spot Bond			100.00000	62.68899	100.00000	62.23450				0.00	0	0
<b>Total IDW02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW03L On 30/06/2016 Spot Bond			100.00000	62.68899	100.00000	62.23450				0.00	0	0
<b>Total IDW03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	106.66775	9.20000	106.58913				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	99.93196				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.51839	100.00000	8.45663				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	100.07172				0.00	0	0
<b>Total IN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	22.17468	100.00000	22.01392				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	19.88277	100.00000	19.73863				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	1.79004	100.00000	1.77978				0.00	0	0
<b>Total IN276U 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 IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	9.57891	100.00000	9.50946				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	11.53598	100.00000	11.45234				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	11.57235	100.00000	11.48845				0.00	0	0
<b>Total IN286U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	9.16419	100.00000	9.10348				0.00	0	0
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN290U On 31/12/2016 Spot Bond			100.00000	42.45395	100.00000	42.14616				0.00	0	0
<b>Total IN290U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN290U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN294U On 13/08/2015 Spot Bond			100.00000	98.91599	100.00000	99.72678				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	99.45504	100.00000	98.64865				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>
IN306U On 24/06/2020 Spot Bond			100.00000	9.80816	100.00000	9.71134				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN307U On 30/09/2015 Spot Bond			100.00000	91.30354	100.00000	89.36091				0.00	0	0
<b>Total IN307U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN307U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN308U On 30/09/2015 Spot Bond			100.00000	91.39563	100.00000	89.45105				0.00	0	0
<b>Total IN308U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN308U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN309U On 30/09/2015 Spot Bond			100.00000	91.38440	100.00000	89.44006				0.00	0	0
<b>Total IN309U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN309U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN311U On 30/09/2015 Spot Bond			100.00000	86.23118	100.00000	83.41929				0.00	0	0
<b>Total IN311U 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 IN311U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN534U On 20/10/2015 Spot Bond			100.00000	86.99819	100.00000	86.39403				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	97.85523	100.00000	97.07447				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>
IN542U On 13/10/2015 Spot Bond			100.00000	86.49289	100.00000	85.88235				0.00	0	0
<b>Total IN542U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN542U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN546U On 10/11/2015 Spot Bond			100.00000	82.94287	100.00000	82.39358				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	99.72678	100.00000	98.91599				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>
INA534 On 18/08/2015 Spot Bond			6.45000	99.98233	6.45000	99.87645				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	99.60377	6.60000	99.49625				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>
INA543 On 13/10/2015 Spot Bond			6.75000	98.95689	6.75000	98.84835				0.00	0	0
<b>Total INA543 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA543</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA544 On 20/10/2015 Spot Bond			6.75000	98.83028	6.75000	98.72202				0.00	0	0
<b>Total INA544 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA544</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA545 On 27/10/2015 Spot Bond			6.75000	98.70400	6.75000	98.59602				0.00	0	0
<b>Total INA545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA545</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA547 On 10/11/2015 Spot Bond			6.75000	98.45241	6.75000	98.34498				0.00	0	0
<b>Total INA547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			10.92312	102.24235	10.92312	101.90161				0.00	0	0
<b>Total ING115 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 ING115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING116 On 31/03/2016 Spot Bond			10.92312	101.47460	10.92312	101.37725				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	101.25864				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	101.23459				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	102.40536	6.50000	102.35167				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.26068				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	91.40146				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.20813				0.00	0	0
<b>Total ING204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.59549				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	111.83200	10.00000	111.74500				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	101.21003				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	105.28920				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>
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	99.50622				0.00	0	0
<b>Total ING297 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 ING297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	99.37466				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	86.69834	100.00000	86.08491				0.00	0	0
<b>Total ING301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING305 On 08/01/2016 Spot Bond				100.00000	0.00000	100.94288				0.00	0	0
<b>Total ING305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING310 On 15/10/2015 Spot Bond				100.00000	0.00000	100.47364				0.00	0	0
<b>Total ING310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	101.81747				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	100.05371				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP275U On 14/10/2015 Spot Bond			100.00000	86.28842	100.00000	85.68075				0.00	0	0
<b>Total IP275U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP275U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.83200	10.00000	111.74500				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.66130				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.66995				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			8.79500	103.01670	8.79500	102.94405				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.90055				0.00	0	0
<b>Total IPF07 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 IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.92208			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.93645			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.60155			0.00	0	0
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.63249			0.00	0	0
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.61381			0.00	0	0
<b>Total IPF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC07 On 29/10/2015 Spot Bond				100.00000	0.00000	100.29348			0.00	0	0
<b>Total IPFC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.72000	100.72228	9.72000	100.64438			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	101.18287			0.00	0	0
<b>Total IPL5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			8.85000	105.51312	8.85000	105.43867			0.00	0	1,360,000,000
<b>Total IPL6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,360,000,000</b>
<b>Total For IPL6</b>									<b>0.00</b>	<b>0</b>	<b>1,360,000,000</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.80814			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	100.74352			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	99.16647			0.00	0	0
<b>Total IPL9 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 IPL9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.50398				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	101.62864				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			2.70000	100.42059	2.70000	130.98810				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			3.47000	149.43106	3.47000	154.29145				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.00756				0.00	0	0
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.74446				0.00	0	0
<b>Total IV023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.62465				0.00	0	0
<b>Total IV024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.48391				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	99.03963				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			3.51500	102.96087	3.51500	110.76499				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			3.51500	102.87504	3.51500	110.76499				0.00	0	0
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.58702				0.00	0	0
<b>Total IV031 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 IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.61512				0.00	0	0
<b>Total IV032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV057U On 14/07/2018 Spot Bond			100.00000	10.19834	100.00000	10.06439				0.00	0	0
<b>Total IV057U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV057U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			10.45500	111.58168	10.45500	111.48902				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	102.15204				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			3.57000	147.88058	3.57000	147.80013				0.00	0	0
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV533U On 13/08/2015 Spot Bond			100.00000	98.91599	100.00000	99.72678				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	99.18478	100.00000	98.38275				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>
IVA533 On 13/08/2015 Spot Bond			100.00000	98.91599	100.00000	99.72678				0.00	0	0
<b>Total IVA533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA534 On 20/08/2015 Spot Bond			6.45000	99.94701	6.45000	99.85883				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			6.45000	99.70049	6.45000	99.61274				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	99.56790	6.60000	99.47835				0.00	0	0
<b>Total IVA538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA539 On 17/09/2015 Spot Bond			6.60000	99.44258	6.60000	99.35325				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>
IVA542 On 08/10/2015 Spot Bond			6.75000	99.04752	6.75000	99.21107			0.00	0	0
<b>Total IVA542 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA542</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA543 On 15/10/2015 Spot Bond			6.75000	98.92068	6.75000	98.70400			0.00	0	0
<b>Total IVA543 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA543</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA544 On 22/10/2015 Spot Bond			6.75000	98.79417	6.75000	98.57805			0.00	0	0
<b>Total IVA544 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA544</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA545 On 29/10/2015 Spot Bond			6.75000	98.66798	6.75000	98.45241			0.00	0	0
<b>Total IVA545 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA545</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA547 On 12/11/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0
<b>Total IVA547 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA547</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IVC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	111.83200	10.00000	111.74500			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.48602			0.00	0	0
<b>Total IVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.77120			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	99.88848			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	99.78496			0.00	0	0
<b>Total IVC015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.54022			0.00	0	0
<b>Total IVC016 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 IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.66212				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.66645				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.67511				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.63614				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.51368				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	100.34856				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.17876				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	99.94169				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.53238				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.51708				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.90014				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.44235				0.00	0	0
<b>Total IVC029 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 IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.09501				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.94416				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.96856				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.96856				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.25500	100.90556	9.25500	100.83116				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	13.76670	100.00000	13.67599				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	11.94367	100.00000	11.85707				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.39000	100.41880	9.39000	100.34372				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	100.35484				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	100.00000				0.00	0	0
<b>Total IVC042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.16795				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	105.83315				0.00	0	0
<b>Total IVC044 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 IVC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.42529				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	101.35189				0.00	0	0
<b>Total IVC046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC047 On 27/10/2015 Spot Bond			7.03000	102.34051	7.03000	102.28221				0.00	0	0
<b>Total IVC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.18310				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	99.85170				0.00	0	0
<b>Total IVC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.57584				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	100.24985				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	100.01064				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	100.01603				0.00	0	0
<b>Total IVC053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.46802				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	101.08290				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	100.33777				0.00	0	0
<b>Total IVC056 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 IVC056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.89890				0.00	0	0
<b>Total IVC058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.34203				0.00	0	0
<b>Total IVC059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.31486				0.00	0	0
<b>Total IVC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.97214				0.00	0	0
<b>Total IVC061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.16503				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.36722				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	100.33804				0.00	0	0
<b>Total JDG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.49663				0.00	0	0
<b>Total JDG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03U On 21/02/2016 Spot Bond			100.00000	63.38208	100.00000	62.92256				0.00	0	0
<b>Total JDG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.43801				0.00	0	0
<b>Total JDG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.45934				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.33832				0.00	0	0
<b>Total KAP002 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 KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00: On 06/06/2019 Spot Bond				100.00000	0.00000	101.48123				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03: On 30/10/2015 Spot Bond			100.00000	83.14351	100.00000	82.57919				0.00	0	0
<b>Total KCF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00: On 31/08/2017 Spot Bond				100.00000	0.00000	103.97461				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	100.29176				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>
KSB00: On 05/08/2020 Spot Bond				100.00000	0.00000	100.25062				0.00	0	0
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.55500	140.97202	8.55500	140.87578				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.01249				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	101.27800				0.00	0	0
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.46243				0.00	0	0
<b>Total LBK06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.08017				0.00	0	0
<b>Total LBK07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.68859				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			10.34500	99.63061	10.34500	99.54872				0.00	0	0
<b>Total LBK11 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 LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	99.79068	9.71000	104.55333			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	100.30464			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			8.88000	97.91892	8.88000	97.84959			4,440,000,000.00	500,000	3,315,500,000
<b>Total LGL02 SPOT</b>									<b>4,440,000,000.00</b>	<b>500,000</b>	<b>3,315,500,000</b>
<b>Total For LGL02</b>									<b>4,440,000,000.00</b>	<b>500,000</b>	<b>3,315,500,000</b>
LGL03 On 03/04/2018 Spot Bond			9.01000	99.67879	9.01000	99.60682			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			10.01500	96.79654	10.01500	96.71946			3,004,500,000.00	300,000	620,000,000
<b>Total LGL04 SPOT</b>									<b>3,004,500,000.00</b>	<b>300,000</b>	<b>620,000,000</b>
<b>Total For LGL04</b>									<b>3,004,500,000.00</b>	<b>300,000</b>	<b>620,000,000</b>
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.48371			0.00	0	0
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.82098			0.00	0	0
<b>Total LHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL02 On 13/12/2015 Spot Bond			8.05000	102.67784	8.05000	102.61167			0.00	0	1,040,000,000
<b>Total LHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
<b>Total For LHL02</b>									<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.98380			0.00	0	1,300,000,000
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,300,000,000</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>1,300,000,000</b>
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.41411			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	99.87697			0.00	0	1,400,000,000
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.86129			0.00	0	0
<b>Total LRFB1 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 LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.85145			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	100.01938			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	101.13506			0.00	0	0
<b>Total MAQ065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 10/09/2015 Spot Bond				100.00000	0.00000	99.52034			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>
MAQ07 On 09/10/2015 Spot Bond				100.00000	0.00000	99.01413			0.00	0	0
<b>Total MAQ073 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ073</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 13/11/2015 Spot Bond				100.00000	0.00000	98.36607			0.00	0	0
<b>Total MAQ074 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ074</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.02844			0.00	0	0
<b>Total MAQ0A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.05090			0.00	0	0
<b>Total MAQ0A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.45865			0.00	0	0
<b>Total MAQ0A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.50205			0.00	0	0
<b>Total MAQ0A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.21385			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	99.61553			0.00	0	0
<b>Total MBC024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBC024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBC02 On 07/10/2015 Spot Bond				100.00000	0.00000	99.05386			0.00	0	0
<b>Total MBC025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.90248			0.00	0	0
<b>Total MBF029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.57792			0.00	0	0
<b>Total MBF030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.96790			0.00	0	0
<b>Total MBF033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.40145			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	99.84808			0.00	0	0
<b>Total MBF037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.60564			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 07/08/2016 Spot Bond				100.00000	0.00000	100.13768			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	100.14073			0.00	0	0
<b>Total MBF042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	101.27335			0.00	0	0
<b>Total MBF043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	100.59335			0.00	0	0
<b>Total MBF044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.64398			0.00	0	0
<b>Total MBF045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBF045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 17/08/2018 Spot Bond			100.00000	8.67003	100.00000	6.94188			0.00	0	0
<b>Total MBF046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.29994			0.00	0	0
<b>Total MBSA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	58.64874	100.00000	58.22353			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	29.12270	100.00000	28.91156			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	20.81059	100.00000	20.65971			0.00	0	0
<b>Total MBP30U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP30U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP31 On 24/10/2017 Spot Bond			100.00000	20.89318	100.00000	20.74171			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	20.04921	100.00000	19.90386			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	32.76800	100.00000	26.02435			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	100.33340			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			8.91500	103.38278	8.91500	103.30890		1,783,000,000.00		200,000	620,000,000
<b>Total MBSA01 SPOT</b>								<b>1,783,000,000.00</b>		<b>200,000</b>	<b>620,000,000</b>
<b>Total For MBSA01</b>								<b>1,783,000,000.00</b>		<b>200,000</b>	<b>620,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.93500	102.90373	8.93500	102.83003		0.00		0	0
<b>Total MBSA02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.64970		0.00		0	0
<b>Total MEFSA3 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 MEFSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.75979				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	100.79497				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			8.09500	103.65440	8.09500	103.58700				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			8.90500	102.32026	8.90500	102.24761				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			9.64500	102.85872	9.64500	102.77977				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	101.02918				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	101.06521				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			9.69500	103.46490	9.69500	103.38413				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			7.20000	103.65703	7.20000	103.59607				0.00	0	2,470,000,000
<b>Total MGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
<b>Total For MGL01</b>										<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
MIL02 On 31/05/2017 Spot Bond			9.02000	101.46856	9.02000	101.39521				0.00	0	0
<b>Total MIL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.57399				0.00	0	0
<b>Total MIP4C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIP4C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	100.62746				0.00	0	0
<b>Total MIP4F 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 MIP4F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIP4U On 13/01/2016 Spot Bond			100.00000	79.00472	100.00000	78.03335			0.00	0	0
<b>Total MIP4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIP4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.20073			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.52000	107.75375	9.52000	106.40654			0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.95125			0.00	140,000,000	35,000,000
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>
MMIG0 On 12/08/2030 Spot Bond			100.00000	16.28642	100.00000	16.10340			0.00	0	27,000,000,000
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,000,000,000</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>27,000,000,000</b>
MMIG0 On 12/08/2017 Spot Bond			100.00000	31.70788	100.00000	31.35156		200,070,000,000,000.00	2,000,700,000	98,000,000,000	
<b>Total MMIG05 SPOT</b>								<b>10,070,000,000,000.00</b>	<b>2,000,700,000</b>	<b>98,000,000,000</b>	
<b>Total For MMIG05</b>								<b>10,070,000,000,000.00</b>	<b>2,000,700,000</b>	<b>98,000,000,000</b>	
MMS01 On 10/12/2016 Spot Bond			100.00000	38.64373	100.00000	38.36357			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			8.72000	101.40495	8.72000	101.33403			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>
MTN04 On 13/07/2017 Spot Bond			8.71000	103.39078	8.71000	103.31894			0.00	0	555,000,000
<b>Total MTN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>555,000,000</b>
<b>Total For MTN04</b>									<b>0.00</b>	<b>0</b>	<b>555,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	6.91136	100.89771	6.86084			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	6.99982	100.61875	6.94879			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>



Contract Details	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 N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A30£ 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>
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A40£ 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	101.24509				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	101.33414				0.00	0	1,701,350,000
<b>Total N5B23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,701,350,000</b>
<b>Total For N5B23</b>										<b>0.00</b>	<b>0</b>	<b>1,701,350,000</b>
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.35194				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	101.54571				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	101.70715				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	12.21338	100.00000	12.12484				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	13.07582	100.00000	12.98102				0.00	0	0
<b>Total N5G23U 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 N5G23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.81500	94.05761	9.81500	93.98417			5,889,000,000.00	600,000	1,010,000,000
<b>Total NAM01 SPOT</b>									<b>5,889,000,000.00</b>	<b>600,000</b>	<b>1,010,000,000</b>
<b>Total For NAM01</b>									<b>5,889,000,000.00</b>	<b>600,000</b>	<b>1,010,000,000</b>
NAM02 On 29/06/2020 Spot Bond			9.47000	101.74142	9.47000	101.66428			0.00	0	0
<b>Total NAM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10 On 25/07/2016 Spot Bond			7.81000	99.62600	7.81000	99.56380			0.00	0	0
<b>Total NBK10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			9.37500	100.07684	9.37500	100.00212			0.00	0	75,000,000
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
NBK12 On 19/03/2021 Spot Bond			8.97000	105.60558	8.97000	105.53007			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			9.41500	105.80360	9.41500	105.72428			0.00	0	200,000,000
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	102.51907			0.00	0	40,000,000
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK14 On 26/06/2021 Spot Bond			9.33000	101.12820	9.33000	101.07062			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	101.55455			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			9.57000	96.43549	9.57000	96.36366			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>
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	102.60678			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			10.15500	95.83556	10.15500	95.75820			0.00	0	2,450,000,000
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,450,000,000</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 NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>2,450,000,000</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.49285				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			10.33500	100.69640	10.33500	100.61326				0.00	0	1,050,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.56652				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			9.32500	101.67590	9.32500	101.59997				0.00	0	0
<b>Total NBK18A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.82090				0.00	0	0
<b>Total NBK18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19, On 01/06/2022 Spot Bond			9.72000	101.60927	9.72000	101.53026				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	100.50591				0.00	0	0
<b>Total NBK19B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20, On 01/06/2026 Spot Bond			10.40500	101.85987	10.40500	101.77522				0.00	0	0
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.99251				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>
NBK21, On 21/07/2027 Spot Bond			10.60500	106.91973	10.60500	100.84485				0.00	0	0
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.05992				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	100.03818				0.00	0	0
<b>Total NBK22B 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 NBK22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.03923			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	100.01246			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	100.04199			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	100.49981			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	101.50751			0.00	0	425,000,000
<b>Total NBK27B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>425,000,000</b>
<b>Total For NBK27B</b>									<b>0.00</b>	<b>0</b>	<b>425,000,000</b>
NBK2A On 15/09/2015 Spot Bond			6.95000	104.69688	6.95000	104.63742		232,845,016,000,000.00	33,502,880,000	18,931,440,000	
<b>Total NBK2A SPOT</b>								<b>12,845,016,000,000.00</b>	<b>33,502,880,000</b>	<b>18,931,440,000</b>	
<b>Total For NBK2A</b>								<b>12,845,016,000,000.00</b>	<b>33,502,880,000</b>	<b>18,931,440,000</b>	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.48165			0.00	660,000,000	330,000,000
<b>Total NBK2B SPOT</b>									<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For NBK2B</b>									<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
NBK3A On 09/09/2019 Spot Bond			8.98500	113.00651	8.98500	112.92558		5,391,000,000.00	600,000	3,470,000,000	
<b>Total NBK3A SPOT</b>								<b>5,391,000,000.00</b>	<b>600,000</b>	<b>3,470,000,000</b>	
<b>Total For NBK3A</b>								<b>5,391,000,000.00</b>	<b>600,000</b>	<b>3,470,000,000</b>	
NBK4 On 28/10/2024 Spot Bond			10.73000	39.16341	10.73000	39.13062			0.00	0	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.55059			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			7.85500	104.59070	7.85500	104.52502			0.00	0	2,000,000,000
<b>Total NBK9A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For NBK9A</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.04630			0.00	0	0
<b>Total NBK9B 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 NBK9B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	98.00428			0.00	0	0
<b>Total NCLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.51869			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	100.39774			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	100.35498			0.00	0	0
<b>Total NCLN66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	94.51602			0.00	0	0
<b>Total NCLN69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.93708			0.00	0	0
<b>Total NCLN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.11203			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	101.09316			0.00	0	0
<b>Total NCLN76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.35931			0.00	0	0
<b>Total NCLN77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.01905			0.00	0	0
<b>Total NCLN78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.00075			0.00	0	0
<b>Total NCLN79 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 NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.00004				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	100.29070				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.15368				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.90000	105.45004	9.90000	108.57026				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.14654				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.93500	104.25689	9.93500	107.44453				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.15368				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.03652				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	101.13997				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.16510				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.17938				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.53170				0.00	0	0
<b>Total NCLN92 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 NCLN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.75276				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.84647				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			7.55000	104.59928	7.55000	104.53482				0.00	0	0
<b>Total NED11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.45116				0.00	113,000,000	113,000,000
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>113,000,000</b>	<b>113,000,000</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>113,000,000</b>	<b>113,000,000</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.60731				0.00	80,000,000	80,000,000
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>80,000,000</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>80,000,000</b>	<b>80,000,000</b>
NED15 On 08/04/2024 Spot Bond			10.11500	102.87568	10.11500	104.76266				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	99.50804				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	102.77525				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.67283				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.15302				0.00	160,000,000	40,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
NED20 On 01/07/2025 Spot Bond			11.24500	103.09387	11.24500	101.51033				0.00	0	2,030,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.69856				0.00	0	0
<b>Total NED9 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 NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	119.00744	9.44500	118.91793				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.90162				0.00	29,190,000,000	14,595,000,000
<b>Total NHM001 SPOT</b>										<b>0.00</b>	<b>29,190,000,000</b>	<b>14,595,000,000</b>
<b>Total For NHM001</b>										<b>0.00</b>	<b>29,190,000,000</b>	<b>14,595,000,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	111.83200	10.00000	111.74500				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			2.04000	173.54676	2.04000	173.47380				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			2.37500	100.37356	2.37500	114.35840				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	189.27318	3.45000	189.18961				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			2.76500	110.67102	2.76500	110.61814				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			3.06000	153.36418	3.06000	145.42552				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			2.97000	157.42755	2.97000	157.34636				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			8.74500	102.98192	8.74500	102.91010				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			9.37500	103.72470	9.37500	106.42018				0.00	0	0
<b>Total NQ1A10 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 NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.81266				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	101.60878				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	101.66626				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	101.63180				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	101.73289				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			9.57500	103.70531	9.57500	107.66257				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	101.70072				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.67775				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	101.83157				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			9.77500	103.68602	9.77500	106.47463				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	101.72370				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.73519				0.00	0	0
<b>Total NQ1C16 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 NQ1C16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.93031			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	102.15991			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	102.01989			0.00	0	0
<b>Total NQF1D6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.76964			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			8.70500	112.52638	8.70500	112.44781			0.00	0	689,000,000
<b>Total NRA018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>689,000,000</b>
<b>Total For NRA018</b>									<b>0.00</b>	<b>0</b>	<b>689,000,000</b>
NRA02: On 31/10/2022 Spot Bond			9.42000	118.15739	9.42000	118.06875			0.00	0	600,000,000
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02: On 31/05/2023 Spot Bond			1.93500	178.45215	1.93500	178.37867			0.00	0	8,700,000,000
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
NRA02: On 30/11/2028 Spot Bond			10.30500	116.48100	10.30500	116.38510			0.00	0	2,520,000,000
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,520,000,000</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>2,520,000,000</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.49943			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>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.13971			0.00	213,000,000	500,000,000
<b>Total NTC16 SPOT</b>									<b>0.00</b>	<b>213,000,000</b>	<b>500,000,000</b>
<b>Total For NTC16</b>									<b>0.00</b>	<b>213,000,000</b>	<b>500,000,000</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.45564			0.00	0	0
<b>Total NTC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.50207			0.00	0	0
<b>Total NTC18 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 NTC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.40663			0.00	0	0
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.89002			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	102.36255			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>
NYT13 On 28/05/2020 Spot Bond			100.00000	19.89722	100.00000	19.75296			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	86.75802	100.00000	86.15274			0.00	0	0
<b>Total OCT1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML01 On 27/10/2015 Spot Bond			7.04000	103.04883	7.04000	102.99004		4,364,800,000,000.00	620,000,000	1,610,000,000	
<b>Total OML01 SPOT</b>								<b>4,364,800,000,000.00</b>	<b>620,000,000</b>	<b>1,610,000,000</b>	
<b>Total For OML01</b>								<b>4,364,800,000,000.00</b>	<b>620,000,000</b>	<b>1,610,000,000</b>	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.76946			0.00	0	0
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2024 Spot Bond			9.89500	98.20699	9.89500	99.76738			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	101.47010			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			10.05000	102.22833	10.05000	102.85909			0.00	0	1,538,000,000
<b>Total OML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,538,000,000</b>
<b>Total For OML05</b>									<b>0.00</b>	<b>0</b>	<b>1,538,000,000</b>
OML06 On 19/03/2027 Spot Bond			10.59500	102.40380	10.59500	102.84725			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			11.15500	103.04813	11.15500	103.22193			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>

Contract Details	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 OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	53.35526	100.00000	52.96843				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	100.69000				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	111.83200	10.00000	111.74500				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	103.26610				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	101.34574				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	100.19412				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	100.02043				0.00	0	0
<b>Total PMM19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.00884				0.00	0	0
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.38013				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.47622				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			9.62000	103.39948	9.62000	102.24308				0.00	0	0
<b>Total PPC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PRE1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 PRE1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.37746			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	100.38181			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	100.39147			0.00	0	0
<b>Total PRE1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.43297			0.00	0	0
<b>Total PRE1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.44261			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	100.32637			0.00	700,000,000	700,000,000
<b>Total PTH01 SPOT</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
<b>Total For PTH01</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
R010P On 21/12/2025 Spot Bond			7.97500	44.53335	7.97500	44.50481			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R158 On 15/09/2015 Spot Bond			6.05000	106.23933	6.05000	106.18678		102,241,975,000,000.00	16,899,500,000	119,693,500,000	
<b>Total R158 SPOT</b>								<b>12,241,975,000,000.00</b>	<b>16,899,500,000</b>	<b>119,693,500,000</b>	
<b>Total For R158</b>								<b>12,241,975,000,000.00</b>	<b>16,899,500,000</b>	<b>119,693,500,000</b>	
R158P On 15/09/2015 Spot Bond			6.68500	99.47167	6.68500	99.41733		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			6.78500	112.54478	6.78500	112.48358		9,760,222,500,000.00	1,438,500,000	187,186,100,000	
<b>Total R159 SPOT</b>								<b>9,760,222,500,000.00</b>	<b>1,438,500,000</b>	<b>187,186,100,000</b>	
<b>Total For R159</b>								<b>9,760,222,500,000.00</b>	<b>1,438,500,000</b>	<b>187,186,100,000</b>	
R159P On 15/09/2016 Spot Bond			6.61500	93.21998	6.61500	93.17053		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			8.09500	119.24627	8.15500	118.67810		908,075,185,589,500.00	1,841,639,924,100	1,712,822,760,100	
<b>Total R186 SPOT</b>								<b>18,075,185,589,500.00</b>	<b>841,639,924,100</b>	<b>712,822,760,100</b>	

Contract Details	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</b>									<b>18,075,185,589,500.00</b>	<b>841,639,924,100</b>	<b>712,822,760,100</b>
R187P On 21/12/2026 Spot Bond			7.89500	41.54455	7.89500	41.51819			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			7.81500	38.81617	7.81500	38.79179			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			1.53000	293.56906	1.53000	293.45782			1,872,888,300,000.00	1,224,110,000	28,779,608,000
<b>Total R197 SPOT</b>									<b>1,872,888,300,000.00</b>	<b>1,224,110,000</b>	<b>28,779,608,000</b>
<b>Total For R197</b>									<b>1,872,888,300,000.00</b>	<b>1,224,110,000</b>	<b>28,779,608,000</b>
R202 On 07/12/2033 Spot Bond			1.77500	238.83995	1.77500	238.74467			26,521,100,375,000.00	14,941,465,000	254,415,797,100
<b>Total R202 SPOT</b>									<b>26,521,100,375,000.00</b>	<b>14,941,465,000</b>	<b>254,415,797,100</b>
<b>Total For R202</b>									<b>26,521,100,375,000.00</b>	<b>14,941,465,000</b>	<b>254,415,797,100</b>
R2023 On 28/02/2023 Spot Bond			7.95000	102.45689	8.01500	102.03151			233,474,109,470,000.00	532,512,466,600	488,673,826,900
<b>Total R2023 SPOT</b>									<b>233,474,109,470,000.00</b>	<b>532,512,466,600</b>	<b>488,673,826,900</b>
<b>Total For R2023</b>									<b>233,474,109,470,000.00</b>	<b>532,512,466,600</b>	<b>488,673,826,900</b>
R203 On 15/09/2017 Spot Bond			7.10500	105.64238	7.16000	105.47584			407,543,360,640,000.00	1,605,565,568,000	1,810,026,939,800
<b>Total R203 SPOT</b>									<b>407,543,360,640,000.00</b>	<b>1,605,565,568,000</b>	<b>1,810,026,939,800</b>
<b>Total For R203</b>									<b>407,543,360,640,000.00</b>	<b>1,605,565,568,000</b>	<b>1,810,026,939,800</b>
R2030 On 31/01/2030 Spot Bond			8.53500	95.96715	8.53500	95.90179			809,237,564,375,000.00	211,978,625,000	615,375,544,800
<b>Total R2030 SPOT</b>									<b>809,237,564,375,000.00</b>	<b>211,978,625,000</b>	<b>615,375,544,800</b>
<b>Total For R2030</b>									<b>809,237,564,375,000.00</b>	<b>211,978,625,000</b>	<b>615,375,544,800</b>
R2032 On 31/03/2032 Spot Bond			8.62000	99.88058	8.62000	99.81151			695,360,050,000,000.00	196,677,500,000	367,482,252,900
<b>Total R2032 SPOT</b>									<b>695,360,050,000,000.00</b>	<b>196,677,500,000</b>	<b>367,482,252,900</b>
<b>Total For R2032</b>									<b>695,360,050,000,000.00</b>	<b>196,677,500,000</b>	<b>367,482,252,900</b>
R2035 On 28/02/2035 Spot Bond			8.72000	104.48206	8.72000	105.46188			266,832,000,000,000.00	30,600,000,000	78,500,000,000
<b>Total R2035 SPOT</b>									<b>266,832,000,000,000.00</b>	<b>30,600,000,000</b>	<b>78,500,000,000</b>
<b>Total For R2035</b>									<b>266,832,000,000,000.00</b>	<b>30,600,000,000</b>	<b>78,500,000,000</b>
R2037 On 31/01/2037 Spot Bond			8.74500	98.03008	8.74500	97.96171			400,789,200,500,000.00	503,234,900,000	498,421,031,800
<b>Total R2037 SPOT</b>									<b>400,789,200,500,000.00</b>	<b>503,234,900,000</b>	<b>498,421,031,800</b>
<b>Total For R2037</b>									<b>400,789,200,500,000.00</b>	<b>503,234,900,000</b>	<b>498,421,031,800</b>
R204 On 21/12/2018 Spot Bond			7.42500	102.90587	7.48500	102.66743			148,701,554,000,000.00	154,707,280,000	589,249,988,000
<b>Total R204 SPOT</b>									<b>148,701,554,000,000.00</b>	<b>154,707,280,000</b>	<b>589,249,988,000</b>
<b>Total For R204</b>									<b>148,701,554,000,000.00</b>	<b>154,707,280,000</b>	<b>589,249,988,000</b>
R2044 On 31/01/2044 Spot Bond			8.79500	99.92890	8.79500	99.85882			309,156,396,630,000.00	262,553,314,000	402,471,152,800
<b>Total R2044 SPOT</b>									<b>309,156,396,630,000.00</b>	<b>262,553,314,000</b>	<b>402,471,152,800</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 R2044</b>									<b>19,156,396,630,000.00</b>	<b>262,553,314,000</b>	<b>402,471,152,800</b>
R2048 On 28/02/2048 Spot Bond			8.78500	103.66135	8.78500	103.58872			576,220,326,010,000.00	65,591,386,000	482,043,532,800
<b>Total R2048 SPOT</b>									<b>6,220,326,010,000.00</b>	<b>65,591,386,000</b>	<b>482,043,532,800</b>
<b>Total For R2048</b>									<b>16,220,326,010,000.00</b>	<b>65,591,386,000</b>	<b>482,043,532,800</b>
R207 On 15/01/2020 Spot Bond			7.63000	99.23945	7.69500	98.94124			417,997,679,200,000.00	579,029,840,000	683,276,230,400
<b>Total R207 SPOT</b>									<b>17,997,679,200,000.00</b>	<b>579,029,840,000</b>	<b>683,276,230,400</b>
<b>Total For R207</b>									<b>17,997,679,200,000.00</b>	<b>579,029,840,000</b>	<b>683,276,230,400</b>
R208 On 31/03/2021 Spot Bond			7.75500	98.04275	7.82000	97.69816			830,055,067,875,000.00	107,034,825,000	711,121,074,300
<b>Total R208 SPOT</b>									<b>10,055,067,875,000.00</b>	<b>107,034,825,000</b>	<b>711,121,074,300</b>
<b>Total For R208</b>									<b>10,055,067,875,000.00</b>	<b>107,034,825,000</b>	<b>711,121,074,300</b>
R209 On 31/03/2036 Spot Bond			8.62500	79.65262	8.68000	79.16566			691,039,640,625,000.00	427,946,625,000	709,916,592,900
<b>Total R209 SPOT</b>									<b>11,039,640,625,000.00</b>	<b>427,946,625,000</b>	<b>709,916,592,900</b>
<b>Total For R209</b>									<b>11,039,640,625,000.00</b>	<b>427,946,625,000</b>	<b>709,916,592,900</b>
R210 On 31/03/2028 Spot Bond			1.57000	182.80475	1.57000	182.73488			10,765,435,050,000.00	6,856,965,000	49,842,894,900
<b>Total R210 SPOT</b>									<b>10,765,435,050,000.00</b>	<b>6,856,965,000</b>	<b>49,842,894,900</b>
<b>Total For R210</b>									<b>10,765,435,050,000.00</b>	<b>6,856,965,000</b>	<b>49,842,894,900</b>
R211 On 31/01/2017 Spot Bond			0.82500	134.39391	0.82500	134.35074			637,011,375,000.00	772,135,000	40,033,318,200
<b>Total R211 SPOT</b>									<b>637,011,375,000.00</b>	<b>772,135,000</b>	<b>40,033,318,200</b>
<b>Total For R211</b>									<b>637,011,375,000.00</b>	<b>772,135,000</b>	<b>40,033,318,200</b>
R212 On 31/01/2022 Spot Bond			1.45000	141.39743	1.45000	141.34485			51,472,910,550,000.00	35,498,559,000	162,493,934,200
<b>Total R212 SPOT</b>									<b>11,472,910,550,000.00</b>	<b>35,498,559,000</b>	<b>162,493,934,200</b>
<b>Total For R212</b>									<b>11,472,910,550,000.00</b>	<b>35,498,559,000</b>	<b>162,493,934,200</b>
R213 On 28/02/2031 Spot Bond			8.51000	90.34505	8.56500	89.85918			073,821,585,000,000.00	126,183,500,000	494,154,115,900
<b>Total R213 SPOT</b>									<b>13,821,585,000,000.00</b>	<b>126,183,500,000</b>	<b>494,154,115,900</b>
<b>Total For R213</b>									<b>13,821,585,000,000.00</b>	<b>126,183,500,000</b>	<b>494,154,115,900</b>
R214 On 28/02/2041 Spot Bond			8.71500	80.45920	8.71500	80.40326			131,268,998,371,500.00	359,296,500,100	687,393,156,300
<b>Total R214 SPOT</b>									<b>11,268,998,371,500.00</b>	<b>359,296,500,100</b>	<b>687,393,156,300</b>
<b>Total For R214</b>									<b>11,268,998,371,500.00</b>	<b>359,296,500,100</b>	<b>687,393,156,300</b>
R228C On 15/09/2015 Spot Bond			6.68500	99.47167	6.68500	99.41733			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			6.60500	96.30862	6.60500	96.25762			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			6.61500	93.21998	6.61500	93.17053			0.00	0	0
<b>Total R230C 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 R230C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R328C On 21/12/2015 Spot Bond			6.62500	97.76415	6.62500	97.71213				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			6.60500	94.66153	6.60500	94.61112				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			6.66500	91.56377	6.66500	91.51457				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			7.13500	87.87145	7.13500	87.82097				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			7.18500	84.74866	7.18500	84.69964				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			7.49000	81.12792	7.49000	81.07904				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			7.47000	78.24979	7.47000	78.20276				0.00	0	0
<b>Total R334C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			7.45000	75.48832	7.45000	75.44307				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			7.44000	72.80785	7.44000	72.76427				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			7.65500	69.49554	7.65500	69.45276				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			7.63500	67.00260	7.63500	66.96146				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			7.74000	64.15857	7.74000	64.11865				0.00	0	0
<b>Total R339C 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 R339C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R340C On 21/12/2021 Spot Bond			7.71000	61.88144	7.71000	61.84308				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			7.68000	59.70239	7.68000	59.66552				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			7.65000	57.61672	7.65000	57.58128				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			7.61000	55.66205	7.61000	55.62799				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			7.57000	53.79445	7.57000	53.76170				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			8.09500	49.56756	8.09500	49.53533				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			8.05500	47.81082	8.05500	47.77988				0.00	0	0
<b>Total R346C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			8.01500	46.13410	8.01500	46.10439				0.00	0	0
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			7.97500	44.53335	7.97500	44.50481				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			7.93500	43.00470	7.93500	42.97728				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			7.89500	41.54455	7.89500	41.51819				0.00	0	0
<b>Total R350C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			7.85500	40.14945	7.85500	40.12410				0.00	0	0
<b>Total R351C 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 R351C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			7.81500	38.81617	7.81500	38.79179				0.00	0	0
<b>Total R352C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.06253				0.00	998,000,000	998,000,000
<b>Total RCSB03 SPOT</b>										<b>0.00</b>	<b>998,000,000</b>	<b>998,000,000</b>
<b>Total For RCSB03</b>										<b>0.00</b>	<b>998,000,000</b>	<b>998,000,000</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.81583				0.00	0	0
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.68675				0.00	120,000,000	120,000,000
<b>Total RCSB06 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>120,000,000</b>
<b>Total For RCSB06</b>										<b>0.00</b>	<b>120,000,000</b>	<b>120,000,000</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.55072				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	27.70153	100.00000	27.50070				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	22.22853	100.00000	22.06737				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	32.76852	100.00000	32.53095				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	83.17121	100.00000	82.61674				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	45.13183	100.00000	44.80463				0.00	0	0
<b>Total RCSB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB6 On 31/03/2018 Spot Bond			100.00000	18.59335	100.00000	18.45855				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>
RDF011 On 04/09/2017 Spot Bond			100.00000	21.07530	100.00000	20.91267				0.00	0	0
<b>Total RDF01U 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 RDF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF021 On 04/12/2020 Spot Bond			100.00000	8.80421	100.00000	8.73039				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>
RDF031 On 04/04/2018 Spot Bond			100.00000	16.02428	100.00000	15.90063				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>
RDF041 On 04/10/2018 Spot Bond			100.00000	12.98258	100.00000	12.88241				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>
RDF051 On 04/12/2019 Spot Bond			100.00000	9.98755	100.00000	9.91048				0.00	0	0
<b>Total RDF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.35188				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	101.25529				0.00	0	0
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.67503				0.00	0	0
<b>Total RDFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.76132				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	101.56259				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	102.79144				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	101.00618				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	101.50057				0.00	0	0
<b>Total RDFC23 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 RDFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.56386				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>
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.33269				0.00	0	0
<b>Total RDFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.85277				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	99.88539				0.00	0	0
<b>Total REBC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.49926				0.00	0	0
<b>Total REBC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.91249				0.00	0	0
<b>Total RED101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES01U On 02/03/2018 Spot Bond			100.00000	18.68212	100.00000	18.54667				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02U On 02/03/2019 Spot Bond			100.00000	13.10551	100.00000	13.01049				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03U On 02/03/2020 Spot Bond			100.00000	10.85807	100.00000	10.77935				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04U On 02/03/2021 Spot Bond			100.00000	10.03329	100.00000	9.96055				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	101.79487				0.00	0	0
<b>Total RES12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.70296				0.00	0	0
<b>Total RES15 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 RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.19893				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.42895				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	100.82221				0.00	0	0
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.62380				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.44604				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.80265				0.00	0	0
<b>Total RES31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.50934				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	89.09114				0.00	0	0
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	83.67492				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	93.77922				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	93.13162				0.00	0	0
<b>Total RP008 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 RP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.39021				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	84.14131				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	98.68106				0.00	0	0
<b>Total RP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	102.19131	12.35000	102.09153				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	14.69635	100.00000	14.41791				0.00	0	0
<b>Total RP020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.39269				0.00	0	0
<b>Total RP026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01U On 31/08/2018 Spot Bond			100.00000	6.64494	100.00000	6.59728				0.00	0	0
<b>Total RPP01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04U On 07/10/2016 Spot Bond			100.00000	36.19413	100.00000	35.93172				0.00	0	0
<b>Total RPP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP07U On 31/01/2016 Spot Bond			100.00000	83.06998	100.00000	82.51121				0.00	0	0
<b>Total RPP07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08U On 30/04/2020 Spot Bond			100.00000	13.21683	100.00000	13.12102				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>
RPP09U On 21/11/2016 Spot Bond			100.00000	46.37762	100.00000	46.04138				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>
RPS00U On 16/11/2022 Spot Bond				100.00000	0.00000	103.91954				0.00	0	0
<b>Total RPS00U 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 RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	77.97308			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			9.19000	106.58017	9.19000	106.50170			2,757,000,000.00	300,000	1,070,000,000
<b>Total RW21 SPOT</b>									<b>2,757,000,000.00</b>	<b>300,000</b>	<b>1,070,000,000</b>
<b>Total For RW21</b>									<b>2,757,000,000.00</b>	<b>300,000</b>	<b>1,070,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.53500	101.59975	9.53500	101.52221			0.00	0	0
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			9.82500	88.06898	9.82500	104.87502			0.00	0	0
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.50840			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			7.98500	105.83100	7.98500	105.76346			0.00	0	0
<b>Total SBK12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.83200	10.00000	111.74500			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	99.65940			0.00	0	213,000,000
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>213,000,000</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>0</b>	<b>213,000,000</b>
SBK14 On 01/12/2017 Spot Bond			9.41000	102.50965	9.41000	102.43243			7,528,000,000,000.00	800,000,000	1,267,000,000
<b>Total SBK14 SPOT</b>									<b>7,528,000,000,000.00</b>	<b>800,000,000</b>	<b>1,267,000,000</b>
<b>Total For SBK14</b>									<b>7,528,000,000,000.00</b>	<b>800,000,000</b>	<b>1,267,000,000</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.14705			0.00	280,000,000	630,000,000
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>280,000,000</b>	<b>630,000,000</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>280,000,000</b>	<b>630,000,000</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.66442			0.00	1,450,000,000	1,450,000,000
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>1,450,000,000</b>	<b>1,450,000,000</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>1,450,000,000</b>	<b>1,450,000,000</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.67590			0.00	43,000,000	2,523,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>43,000,000</b>	<b>2,523,000,000</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 SBK17</b>									<b>0.00</b>	<b>43,000,000</b>	<b>2,523,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.10331			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	100.49322			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.92662			0.00	0	0
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.45006			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	102.06030			0.00	0	0
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2027 Spot Bond			11.61500	102.15602	11.61500	102.15696			0.00	0	2,150,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,150,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,150,000,000</b>
SBK9 On 10/04/2018 Spot Bond			8.98500	101.58973	8.98500	101.51657			0.00	0	2,580,000,000
<b>Total SBK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,580,000,000</b>
<b>Total For SBK9</b>									<b>0.00</b>	<b>0</b>	<b>2,580,000,000</b>
SBN27 On 15/09/2015 Spot Bond			7.54000	106.11431	7.54000	106.04897			0.00	0	0
<b>Total SBN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 On 15/09/2015 Spot Bond			8.10500	106.06698	8.10500	105.99681			0.00	0	0
<b>Total SBN29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN31 On 15/09/2015 Spot Bond			7.30000	106.13442	7.30000	106.07115			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			8.56000	102.88423	8.56000	102.81396			0.00	0	45,000,000
<b>Total SBN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
<b>Total For SBN33</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
SBN34 On 15/09/2015 Spot Bond			7.44500	106.12227	7.44500	106.05775			0.00	0	0
<b>Total SBN34 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 SBN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			8.14500	106.06363	8.14500	105.99312				0.00	0	0
<b>Total SBN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.22505				0.00	0	0
<b>Total SBN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.90465				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			8.08000	105.11914	8.08000	105.05128				0.00	0	0
<b>Total SBS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.73117				0.00	0	2,800,000,000
<b>Total SBS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,000</b>
<b>Total For SBS15</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.10038				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	102.24996				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			9.58000	104.14499	9.58000	104.06514				0.00	0	0
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			10.05500	102.50392	10.05500	102.42198				0.00	0	0
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.93434				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	99.96518				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	100.79064				0.00	0	0
<b>Total SBS24 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 SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.76500	102.35610	8.76500	102.28454			14,900,500,000.00	1,700,000	3,725,100,000
<b>Total SBS25 SPOT</b>									<b>14,900,500,000.00</b>	<b>1,700,000</b>	<b>3,725,100,000</b>
<b>Total For SBS25</b>									<b>14,900,500,000.00</b>	<b>1,700,000</b>	<b>3,725,100,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	28.90843	100.00000	28.71481			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			9.55500	103.21597	9.55500	103.13616			0.00	0	3,070,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,070,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>3,070,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.20689			0.00	0	0
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			8.83500	101.08387	8.83500	101.01226			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			10.06500	89.75118	10.06500	89.67937			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.45585			0.00	80,000,000	80,000,000
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>80,000,000</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>80,000,000</b>	<b>80,000,000</b>
SBS31 On 27/06/2027 Spot Bond			9.80500	101.59939	9.80500	101.51971			0.00	0	530,000,000
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>530,000,000</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>530,000,000</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.10264			0.00	0	0
<b>Total SBS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.13309			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			9.95500	104.98041	9.95500	104.89729			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	100.39986			0.00	0	0
<b>Total SBS35 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 SBS35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.34200			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			9.04500	96.55514	9.04500	96.48553			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			10.17500	93.97050	10.17500	93.89451			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			10.91500	91.82700	10.91500	91.74748			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			9.59000	97.57497	9.59000	97.50049			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS9 On 07/07/2016 Spot Bond			7.34500	104.69908	7.34500	104.63753		7,346,469,000,000.00		1,000,200,000	874,100,000
<b>Total SBS9 SPOT</b>								<b>7,346,469,000,000.00</b>		<b>1,000,200,000</b>	<b>874,100,000</b>
<b>Total For SBS9</b>								<b>7,346,469,000,000.00</b>		<b>1,000,200,000</b>	<b>874,100,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.14000	126.50782	2.14000	281.40544			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			1.43500	131.96216	1.43500	133.17935			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	24.97137	100.00000	24.79032			0.00	0	0
<b>Total SCM10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 SF2CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.66514				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	38.17792	100.00000	37.90113				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				169.90794	0.00000	82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.09500	117.65750	2.09500	131.92744				0.00	0	0
<b>Total SHI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	102.40536	6.50000	102.35167				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.51364				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>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.38875				0.00	0	3,800,000,000
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
SHS05 On 29/06/2017 Spot Bond			8.66000	101.30540	8.66000	101.23503				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	102.05958				0.00	0	0
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.85712				0.00	0	0
<b>Total SHS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.03937				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SHS08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11 On 19/11/2016 Spot Bond			100.00000	40.76179	100.00000	40.46626				0.00	0	0
<b>Total SHS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11 On 25/11/2020 Spot Bond			10.00000	111.83200	10.00000	111.74500				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.32964				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	101.86213				0.00	0	0
<b>Total SHS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16 On 29/06/2016 Spot Bond			100.00000	57.66139	100.00000	57.24334				0.00	0	0
<b>Total SHS16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17 On 30/09/2016 Spot Bond			100.00000	44.80152	100.00000	44.47671				0.00	0	0
<b>Total SHS17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18 On 30/11/2016 Spot Bond			100.00000	46.38638	100.00000	46.05007				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			9.50000	105.61576	9.50000	105.53588				0.00	0	0
<b>Total SHS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.54191				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	99.78464				0.00	0	0
<b>Total SHS22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.97215				0.00	0	0
<b>Total SHS23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.00947				0.00	0	0
<b>Total SHS24 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 SHS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS25 On 29/06/2020 Spot Bond			9.72000	101.71185	9.72000	101.63275			2,916,000,000.00	300,000	42,000,000
<b>Total SHS25 SPOT</b>									<b>2,916,000,000.00</b>	<b>300,000</b>	<b>42,000,000</b>
<b>Total For SHS25</b>									<b>2,916,000,000.00</b>	<b>300,000</b>	<b>42,000,000</b>
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.96759			0.00	0	0
<b>Total SHS26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			8.03500	101.55668	8.03500	101.49112			0.00	0	1,140,000,000
<b>Total SLI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,140,000,000</b>
<b>Total For SLI2</b>									<b>0.00</b>	<b>0</b>	<b>1,140,000,000</b>
SLI3 On 15/08/2018 Spot Bond			9.13500	98.92862	9.13500	98.85620			0.00	0	0
<b>Total SLI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			8.56000	102.88423	8.56000	102.81396			0.00	0	3,770,000,000
<b>Total SNT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,770,000,000</b>
<b>Total For SNT01</b>									<b>0.00</b>	<b>0</b>	<b>3,770,000,000</b>
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.75520			0.00	0	0
<b>Total SPDA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.72621			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	102.13694			0.00	0	0
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.71164			0.00	0	0
<b>Total SPDA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.75807			0.00	0	0
<b>Total SPDA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.80081			0.00	0	436,920,000
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>436,920,000</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>436,920,000</b>
SSA01 On 28/06/2016 Spot Bond			8.26000	102.41578	8.26000	102.34786			0.00	0	0
<b>Total SSA01 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 SSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.72223			0.00	0	0
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.59233			0.00	0	170,000,000
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
SSA06 On 16/04/2020 Spot Bond			9.41000	97.68487	9.41000	97.61127			11,292,000,000.00	1,200,000	460,000,000
<b>Total SSA06 SPOT</b>									<b>11,292,000,000.00</b>	<b>1,200,000</b>	<b>460,000,000</b>
<b>Total For SSA06</b>									<b>11,292,000,000.00</b>	<b>1,200,000</b>	<b>460,000,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.65095			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	101.10285			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	100.40989			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			9.39000	91.22089	9.39000	91.15230			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			9.39000	91.22089	9.39000	91.15230			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			9.11500	93.98762	9.11500	93.91935			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	101.24771			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			8.04000	103.85879	8.04000	103.79208			0.00	0	0
<b>Total SSN009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 31/01/2025 Spot Bond			2.26500	115.05054	2.26500	115.43876			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			8.79500	98.96659	8.79500	98.89679				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	102.87097	8.50000	101.84528				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			10.19500	103.63070	10.19500	103.54627				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.45088				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			10.43500	77.08615	10.43500	77.02226				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.49982				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.56464				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	101.10668				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.63270				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	101.15424				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	99.77966				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	101.26710				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	101.62807				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	99.78214				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>
SY124C On 14/08/2015 Spot Bond				100.00000	0.00000	100.00000				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	99.92952				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	99.94683				0.00	0	0
<b>Total SY1242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1243 On 17/08/2015 Spot Bond				100.00000	0.00000	99.94698				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	99.92911				0.00	0	0
<b>Total SY1244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY124E On 21/08/2015 Spot Bond				100.00000	0.00000	99.87594				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	99.75158				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>
SY124F On 08/09/2015 Spot Bond				100.00000	0.00000	99.55405				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>
SY124G On 10/09/2015 Spot Bond				100.00000	0.00000	99.52109				0.00	0	0
<b>Total SY1249 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 SY1249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY125C On 16/09/2015 Spot Bond				100.00000	0.00000	99.41881				0.00	0	0
<b>Total SY1250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1252 On 20/10/2015 Spot Bond				100.00000	0.00000	98.80668				0.00	0	0
<b>Total SY1252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1253 On 19/08/2015 Spot Bond				100.00000	0.00000	99.91242				0.00	0	0
<b>Total SY1253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1254 On 27/10/2015 Spot Bond				100.00000	0.00000	98.65317				0.00	0	0
<b>Total SY1254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1255 On 28/10/2015 Spot Bond				100.00000	0.00000	98.63423				0.00	0	0
<b>Total SY1255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1256 On 03/11/2015 Spot Bond				100.00000	0.00000	98.52470				0.00	0	0
<b>Total SY1256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1258 On 17/11/2015 Spot Bond			100.00000	79.86871	100.00000	0.00000				0.00	0	0
<b>Total SY1258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1259 On 17/11/2015 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SY1259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1260 On 18/11/2015 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SY1260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			6.51000	105.42267	6.51000	105.36673				0.00	0	0
<b>Total SZ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			8.80500	104.68897	8.80500	104.61504				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.74646				0.00	0	0
<b>Total T12A10 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 T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.83663				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			9.34500	96.69952	9.34500	101.07277				0.00	0	0
<b>Total T12A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TF108L On 22/02/2016 Spot Bond			100.00000	65.33867	100.00000	64.86496				0.00	0	0
<b>Total TF108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TF108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.46300				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	100.21923				0.00	0	0
<b>Total TFS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.03032				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.99318				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	101.04365				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS131 On 20/11/2015 Spot Bond			100.00000	92.10374	100.00000	91.69680				0.00	0	0
<b>Total TFS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.32819				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	100.33045				0.00	0	0
<b>Total TFS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.78538				0.00	0	0
<b>Total TFS135 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 TFS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13E On 06/07/2020 Spot Bond				100.00000	0.00000	100.80538				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			7.68500	101.37397	7.68500	101.31168				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.48199				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.49532				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	100.62810	7.83000	100.56512				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.47464				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.49132				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.48197				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.47464				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.49132				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	87.37496	7.16000	100.51747				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.52396				0.00	0	0
<b>Total TH10B1 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 TH10B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	100.52130			0.00	0	0
<b>Total TH10B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	100.58508			0.00	0	0
<b>Total TH10C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	100.59279			0.00	0	0
<b>Total TH10C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	100.83545			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	100.80598			0.00	0	0
<b>Total TH10D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47398			0.00	0	0
<b>Total TH11A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49532			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	100.69902	8.73000	100.62890			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	100.22876			0.00	0	0
<b>Total TH11A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49132			0.00	0	0
<b>Total TH11A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			8.95500	93.10065	8.95500	98.68374			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	100.06993			0.00	0	0
<b>Total TH11A7 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 TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50632				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.52529				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.51797				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.53066				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.58375				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.59752				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.57389				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.78958				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79221				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79942				0.00	200,000,000	100,000,000
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.72324				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.78129				0.00	0	0
<b>Total TH12A2 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 TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond			9.29500	99.52055	9.29500	103.99237				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	101.74646				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	101.82772				0.00	140,000,000	35,000,000
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>
TH12A5 On 21/08/2019 Spot Bond			9.20500	97.71880	9.20500	101.90852				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	101.74364				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	101.83663				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			9.31500	88.34495	9.31500	100.69539				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	101.93219				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	101.93219				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	101.94124				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	101.94124				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	102.11787				0.00	0	0
<b>Total TH12C1 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 TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.11787				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.12717				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	102.12484				0.00	0	0
<b>Total TH12C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.87158				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	102.87158				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	103.06675				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	102.86821				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	100.50700				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	6.20953	101.06155	6.16408				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>



Contract Details	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 THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.67423				0.00	0	0
<b>Total THE9A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.49685				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	100.81486				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	100.49685				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.50361				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.50700				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.49279				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.50361				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.54080				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.54080				0.00	0	0
<b>Total THE9B2 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 THE9B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.54080			0.00	0	0
<b>Total THE9B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.59482			0.00	0	0
<b>Total THE9C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.60832			0.00	0	0
<b>Total THE9C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.59145			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	100.86050			0.00	0	0
<b>Total THE9D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.87725			0.00	0	0
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.87055			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			9.57500	90.18968	9.57500	90.08881			0.00	0	0
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R: On 25/11/2020 Spot Bond			10.00000	111.83200	10.00000	111.74500			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			8.22000	104.43498	8.22000	104.36643		2,688,487,452,000.00	327,066,600	15,663,533,300	
<b>Total TN17 SPOT</b>								<b>2,688,487,452,000.00</b>	<b>327,066,600</b>	<b>15,663,533,300</b>	
<b>Total For TN17</b>								<b>2,688,487,452,000.00</b>	<b>327,066,600</b>	<b>15,663,533,300</b>	
TN20 On 17/09/2020 Spot Bond			9.57000	108.02437	9.57000	107.94208		6,972,702,000,000.00	728,600,000	13,140,050,000	
<b>Total TN20 SPOT</b>								<b>6,972,702,000,000.00</b>	<b>728,600,000</b>	<b>13,140,050,000</b>	
<b>Total For TN20</b>								<b>6,972,702,000,000.00</b>	<b>728,600,000</b>	<b>13,140,050,000</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	1.56504	100.00000	1.55369		0.00	0	0	
<b>Total TN20U 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 TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			9.80000	108.54754	9.80000	108.46291			5,684,000,000,000.00	580,000,000	11,661,800,000
<b>Total TN23 SPOT</b>									<b>5,684,000,000,000.00</b>	<b>580,000,000</b>	<b>11,661,800,000</b>
<b>Total For TN23</b>									<b>5,684,000,000,000.00</b>	<b>580,000,000</b>	<b>11,661,800,000</b>
TN25 On 19/08/2025 Spot Bond			9.91500	97.35269	9.91500	97.27464			0.00	0	14,293,650,000
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,293,650,000</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>14,293,650,000</b>
TN27 On 14/11/2027 Spot Bond			9.95500	94.89912	9.95500	94.82399			19,910,000,000.00	2,000,000	9,800,000,000
<b>Total TN27 SPOT</b>									<b>19,910,000,000.00</b>	<b>2,000,000</b>	<b>9,800,000,000</b>
<b>Total For TN27</b>									<b>19,910,000,000.00</b>	<b>2,000,000</b>	<b>9,800,000,000</b>
TN30 On 09/10/2030 Spot Bond			10.34500	104.87526	10.34500	104.78858			34,345,400,000,000.00	3,320,000,000	2,830,000,000
<b>Total TN30 SPOT</b>									<b>34,345,400,000,000.00</b>	<b>3,320,000,000</b>	<b>2,830,000,000</b>
<b>Total For TN30</b>									<b>34,345,400,000,000.00</b>	<b>3,320,000,000</b>	<b>2,830,000,000</b>
TN40 On 09/10/2040 Spot Bond			10.63500	104.79102	10.63500	104.70205			0.00	0	0
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.28542			0.00	2,920,000,000	1,460,000,000
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>2,920,000,000</b>	<b>1,460,000,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>2,920,000,000</b>	<b>1,460,000,000</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.67121			0.00	0	0
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	99.94087			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	99.93940			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	99.93917			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	99.93160			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	99.91618			0.00	0	0
<b>Total TORQ6 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 TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.93932				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	111.83200	10.00000	111.74500				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.77643				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.79229				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.34677				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	100.38432				0.00	6,000,000,000	3,000,000,000
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.62592	10.00000	100.37549				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	99.63522	9.75000	100.36612				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	9.64497	100.00000	10.36809				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	101.19190				0.00	0	500,000,000
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.26492				0.00	140,000,000	35,000,000
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>140,000,000</b>	<b>35,000,000</b>
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.92936	100.00000	8.86462				0.00	0	0
<b>Total TRAA3U 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 TRAA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.51309	100.00000	9.44412				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	101.30547				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	9.86332	100.00000	9.79181				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond			100.00000		0.00000	101.31357				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	10.15519	100.00000	10.08156				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond			100.00000		0.00000	101.54028				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	13.71592	100.00000	13.61648				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	102.04037				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	17.62689	100.00000	17.49909				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01 On 31/07/2019 Spot Bond			100.00000	13.07535	100.00000	12.98056				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP17 On 20/08/2015 Spot Bond			100.00000		0.00000	99.88793				0.00	0	0
<b>Total TSP173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP17 On 03/09/2015 Spot Bond			100.00000		0.00000	99.62524				0.00	0	0
<b>Total TSP174 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 TSP174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP174 On 17/09/2015 Spot Bond				100.00000	0.00000	105.79056				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	104.57801				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	98.57284				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	98.07353				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	97.77349				0.00	0	0
<b>Total TSP180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP180 On 21/01/2016 Spot Bond				100.00000	0.00000	97.05655				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	96.82474				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	96.49959				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	96.19247				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	95.84599				0.00	0	0
<b>Total TSP186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP186 On 31/03/2016 Spot Bond				100.00000	0.00000	95.57680				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	98.36675				0.00	0	0
<b>Total TSP189 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 TSP189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP19C On 12/05/2016 Spot Bond				100.00000	0.00000	94.81410				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>
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	94.49496				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>
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	94.16015				0.00	0	0
<b>Total TSP192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TSP193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP194 On 14/01/2016 Spot Bond				100.00000	0.00000	97.23990				0.00	0	0
<b>Total TSP194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	16.03536	100.00000	15.91911				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>
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	100.96497				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 16/10/2015 Spot Bond				100.00000	0.00000	100.51269				0.00	0	0
<b>Total TWC095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	100.15057				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	101.58521				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	101.44801				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	101.31660				0.00	0	0
<b>Total TWC101 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 TWC101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 24/08/2015 Spot Bond				100.00000	0.00000	101.42308				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	101.48312				0.00	0	0
<b>Total TWC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 12/10/2015 Spot Bond				100.00000	0.00000	100.63364				0.00	0	0
<b>Total TWC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 14/10/2015 Spot Bond				100.00000	0.00000	100.57933				0.00	0	0
<b>Total TWC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.55167				0.00	0	0
<b>Total TWC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 16/10/2015 Spot Bond				100.00000	0.00000	100.54312				0.00	0	0
<b>Total TWC108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC10 On 19/10/2015 Spot Bond				100.00000	0.00000	100.52502				0.00	0	0
<b>Total TWC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC11 On 22/01/2016 Spot Bond				100.00000	0.00000	100.34070				0.00	0	0
<b>Total TWC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC11 On 21/10/2015 Spot Bond				100.00000	0.00000	100.38836				0.00	0	0
<b>Total TWC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC11 On 27/08/2015 Spot Bond				100.00000	0.00000	100.30661				0.00	0	0
<b>Total TWC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 26/08/2015 Spot Bond				100.00000	0.00000	101.45660				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>
TWCJ2 On 14/10/2015 Spot Bond				100.00000	0.00000	100.64070				0.00	0	0
<b>Total TWCJ20 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 TWCJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 26/08/2015 Spot Bond				100.00000	0.00000	101.34060				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>
TWCM On 14/10/2015 Spot Bond				100.00000	0.00000	100.58547				0.00	0	0
<b>Total TWCM20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.22000	111.18800	9.22000	111.10634				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	7.81993	100.00000	7.77358				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	9.17192	100.00000	9.08628				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	7.64049	100.00000	7.59520				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	9.06729	100.00000	8.98263				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>
VKC07 On 04/09/2015 Spot Bond			100.00000		0.00000	101.88178				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	95.30026	100.00000	94.55959				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	102.77430				0.00	0	0
<b>Total VKC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.97904				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>
VKC10 On 02/02/2016 Spot Bond				100.00000	0.00000	100.31255			0.00	0	0
<b>Total VKC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.01276			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	100.01291			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	101.23216			0.00	0	0
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.95413			0.00	170,000,000	400,000,000
<b>Total VKE05 SPOT</b>									<b>0.00</b>	<b>170,000,000</b>	<b>400,000,000</b>
<b>Total For VKE05</b>									<b>0.00</b>	<b>170,000,000</b>	<b>400,000,000</b>
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.01183			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	101.40963			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	7.34493	100.00000	7.30139			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	8.78286	100.00000	8.70086			0.00	0	0
<b>Total VPA02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01L On 20/01/2023 Spot Bond			100.00000	7.16548	100.00000	7.12300			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	8.67823	100.00000	8.59721			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	0.00037	100.00000	0.00036			0.00	0	0
<b>Total WRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For WRS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			7.17500	106.65340	7.17500	106.59213				0.00	0	8,900,000,000
<b>Total WS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,900,000,000</b>
<b>Total For WS04</b>										<b>0.00</b>	<b>0</b>	<b>8,900,000,000</b>
WS05 On 01/08/2018 Spot Bond			1.36500	241.98010	1.36500	241.89178				0.00	0	0
<b>Total WS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			7.66000	104.15085	7.66000	104.08705				0.00	0	5,000,000,000
<b>Total WSP2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For WSP2</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
WSP3 On 28/05/2019 Spot Bond			8.04000	105.03573	8.04000	104.96826				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			8.32000	104.59583	8.32000	104.52635				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			8.52000	104.11339	8.52000	104.04260				0.00	0	3,100,000,000
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,100,000,000</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>3,100,000,000</b>
Z020 On 19/10/2015 Spot Bond			5.93000	98.98684	5.93000	98.93910				0.00	0	0
<b>Total Z020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			7.43000	74.04218	7.43000	73.99816				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	85.08159	100.00000	84.49074				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	46.87366	100.00000	46.60737				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>59,978,338,599,092,000.007</b>	<b>290,486,802,200</b>	<b>377,172,541,500</b>
<b>Total for SPOT :</b>										<b>59,978,338,599,092,000.00</b>	<b>290,486,802,200</b>	<b>377,172,541,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									59,978,339,148,138,300.00	290,486,807,533	377,172,969,492
<b>Total Options</b>									0.00	0	48,197
<b>Grand Total:</b>									59,978,339,148,138,300.00	290,486,807,533	377,173,017,689