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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 16/02/2016

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	04/08/2016	Bond Future		128.90910	128.90910	128.92384	128.92384			0.00	0	0
<b>Total EL28 Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
EL28	On	04/08/2016	Bond Future	126.88	Put		0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86	Call		2,063.84000	2.06384	2,049,100		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86	Put		0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87	Call		2,053.84000	2.05384	2,039,100		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87	Put		0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.88	Call		2,043.84000	2.04384	2,029,100		0.00	0	0
<b>Total EL28 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ES33	On	05/05/2016	Bond Future		10.71248	76.03857	10.71358	76.03167			0.00	0	8,776
ES33	On	04/08/2016	Bond Future		10.79984	77.50486	10.80083	77.49874			0.00	0	0
ES33	On	03/11/2016	Bond Future		10.88177	75.23264	10.88289	75.22581			0.00	0	0
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,776</b>
ES33	On	05/05/2016	Bond Future	9.99	Put		4,759.25000	4.75925	4,752,350		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call		0.00000	0.00000	0,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.00	Put		4,690.38000	4.69038	4,683,480		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put		4,621.61000	4.62161	4,614,710		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put		3,596.78000	3.59678	3,590,660		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put		3,530.36000	3.53036	3,524,240		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put		3,464.03000	3.46403	3,457,910		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call		2,539.26000	2.53926	2,546,090		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call		2,423.35000	2.42335	2,430,180		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call		2,481.34000	2.48134	2,488,170		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>8,776</b>
ES42	On	05/05/2016	Bond Future			10.84766	80.09221	10.85902	80.01160		0.00	0	7,250
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	<b>7,250</b>
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	<b>7,250</b>
I2025	On	05/05/2016	Bond Future			123.30901	123.30901	123.32329	123.32329		0.00	0	4,571
I2025	On	04/08/2016	Bond Future			124.44524	124.44524	124.46096	124.46096		0.00	0	0
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	<b>4,571</b>
I2025	On	05/05/2016	Bond Future	125.99	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put		2,666.71000	2.66671	2,680,990		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put		2,676.71000	2.67671	2,690,990		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put		2,686.71000	2.68671	2,700,990		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put		0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call		590.96000	0.59096	575,240		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put		0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call		610.96000	0.61096	595,240		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put		0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call		600.96000	0.60096	585,240		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>4,571</b>
I2033	On	05/05/2016	Bond Future			102.61998	102.61998	102.63169	102.63169		0.00	0	2,032

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,032</b>
I2033	On	05/05/2016	Bond Future	102.39	Call			241.69000	0.24169	229,980		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			231.69000	0.23169	219,980		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			221.69000	0.22169	209,980		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2033 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>2,032</b>
I2038	On	05/05/2016	Bond Future			128.83610	128.83610	128.85091	128.85091			0.00	0	19,557
I2038	On	04/08/2016	Bond Future			129.92301	129.92301	129.93919	129.93919			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,557</b>
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			2,139.09000	2.13909	2,153,900		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			2,149.09000	2.14909	2,163,900		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			2,159.09000	2.15909	2,173,900		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			629.19000	0.62919	613,010		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			619.19000	0.61919	603,010		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Call			639.19000	0.63919	623,010		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		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>19,557</b>
I2046	On	05/05/2016	Bond Future			127.36942	127.36942	127.38390	127.38390			0.00	0	12,914
I2046	On	04/08/2016	Bond Future			129.83584	129.83584	129.85176	129.85176			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,914</b>
I2046	On	05/05/2016	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			2,606.10000	2.60610	2,620,580		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			2,616.10000	2.61610	2,630,580		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			2,626.10000	2.62610	2,640,580		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			851.76000	0.85176	835,840		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			841.76000	0.84176	825,840		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	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
I2046	On	04/08/2016	Bond Future	129.02	Call			831.76000	0.83176	815,840		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>12,914</b>
I2050	On	05/05/2016	Bond Future			137.53822	137.53822	138.54353	138.54353			0.00	0	16,610
I2050	On	04/08/2016	Bond Future			138.63351	138.63351	139.65969	139.65969			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,610</b>
I2050	On	05/05/2016	Bond Future	137.99	Call			553.53000	0.55353	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	451,780		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			543.53000	0.54353	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	461,780		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			533.53000	0.53353	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	471,780		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			539.69000	0.53969	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	486,490		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			529.69000	0.52969	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	496,490		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			519.69000	0.51969	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	506,490		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>16,610</b>
R186	On	05/05/2016	Bond Future			9.19755	112.73305	9.19829	112.72781		11.76	520,939,424.05	4,621	58,128
R186	On	04/08/2016	Bond Future			9.25407	109.60216	9.25465	109.59813		11.72	0.00	0	0
<b>Total R186 Future</b>												<b>520,939,424.05</b>	<b>4,621</b>	<b>58,128</b>
R186	On	05/05/2016	Bond Future	7.56	Call			59.58000	0.05958	57,430	11.44	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			12,557.95000	12.55795	12,550,560	11.44	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			6,820.67000	6.82067	6,807,010	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			1,422.23000	1.42223	1,409,780	11.63	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			3,927.54000	3.92754	3,909,850	11.63	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			5,562.29000	5.56229	5,554,660	12.14	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			811.17000	0.81117	798,300	12.14	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			514.78000	0.51478	506,260	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			6,756.08000	6.75608	6,742,320	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			1,186.98000	1.18698	1,175,060	11.60	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			4,426.14000	4.42614	4,408,980	11.60	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			5,929.78000	5.92978	5,922,920	12.18	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			713.88000	0.71388	701,780	12.18	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			2,658.64000	2.65864	2,645,970	11.76	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			491.27000	0.49127	482,960	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			6,885.53000	6.88553	6,871,980	11.47	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	05/05/2016	Bond Future	8.34	Call			502.92000	0.50292	494,500	11.47	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			2,293.27000	2.29327	2,275,360	11.76	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			5,407.12000	5.40712	5,399,180	12.12	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			856.07000	0.85607	842,890	12.12	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.50	Put			6,848.44000	6.84844	6,837,100	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,454.24000	1.45424	1,446,900	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			6,794.13000	6.79413	6,782,760	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			1,415.57000	1.41557	1,408,290	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			6,903.76000	6.90376	6,892,450	11.40	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,434.43000	1.43443	1,427,120	11.40	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,790</b>
<b>Total For R186</b>												<b>520,939,424.05</b>	<b>4,621</b>	<b>75,918</b>
R197	On	05/05/2016	Bond Future			293.57230	293.57230	293.60659	293.60659			0.00	0	1,426
R197	On	04/08/2016	Bond Future			292.76372	292.76372	292.80157	292.80157			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,426</b>
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			6,393.41000	6.39341	6,427,700		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			6,403.41000	6.40341	6,437,700		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			6,383.41000	6.38341	6,417,700		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			1,158.43000	1.15843	1,196,280		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			1,168.43000	1.16843	1,206,280		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			1,178.43000	1.17843	1,216,280		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,426</b>
R202	On	05/05/2016	Bond Future			240.10800	240.10800	240.13554	240.13554			0.00	0	43,502
R202	On	04/08/2016	Bond Future			241.30831	241.30831	241.33872	241.33872			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>43,502</b>
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			6,874.46000	6.87446	6,902,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			6,854.46000	6.85446	6,882,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			6,864.46000	6.86446	6,892,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			1,901.28000	1.90128	1,931,690		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.25	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			1,911.28000	1.91128	1,941,690		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			1,921.28000	1.92128	1,951,690		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>43,502</b>
R2023	On	05/05/2016	Bond Future			9.06776	94.90288	9.07909	94.84863		9.24	35,493,677.12	374	9,781
R2023	On	04/08/2016	Bond Future			9.12920	96.73263	9.14085	96.67850		8.65	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.18504	94.69867	9.19745	94.64272		8.71	0.00	0	0
<b>Total R2023 Future</b>												<b>35,493,677.12</b>	<b>374</b>	<b>9,781</b>
R2023	On	05/05/2016	Bond Future	8.24	Call			328.81000	0.32881	331,450	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			4,455.65000	4.45565	4,404,040	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			336.46000	0.33646	339,190	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			4,412.80000	4.41280	4,361,280	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			344.58000	0.34458	347,400	8.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			4,370.45000	4.37045	4,319,020	8.96	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			731.18000	0.73118	738,850	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			5,035.45000	5.03545	4,988,990	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			741.82000	0.74182	749,600	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			4,996.97000	4.99697	4,950,620	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			753.19000	0.75319	761,080	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			4,959.25000	4.95925	4,913,010	8.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,752.84000	1.75284	1,728,310	8.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			4,146.00000	4.14600	4,177,140	8.89	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,783.67000	1.78367	1,758,860	8.89	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,174.17000	4.17417	4,205,450	8.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,768.20000	1.76820	1,743,530	8.90	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,202.42000	4.20242	4,233,840	8.90	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>35,493,677.12</b>	<b>374</b>	<b>9,781</b>
R203	On	05/05/2016	Bond Future			8.08942	101.43939	8.09677	101.43015		1.98	3,246,060.48	32	54,204
R203	On	04/08/2016	Bond Future			8.16208	103.39547	8.17003	103.38726		1.60	0.00	0	0
R203	On	03/11/2016	Bond Future			8.20211	101.25196	8.21338	101.24285		1.32	0.00	0	0
<b>Total R203 Future</b>												<b>3,246,060.48</b>	<b>32</b>	<b>54,204</b>
R203	On	05/05/2016	Bond Future	7.24	Call			51.29000	0.05129	51,260	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,136.23000	1.13623	1,126,960	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			52.78000	0.05278	52,750	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,124.96000	1.12496	1,115,690	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			54.39000	0.05439	54,380	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,113.82000	1.11382	1,104,570	1.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2016	Bond Future	7.26	Call			115.63000	0.11563	116,350	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,061.56000	1.06156	1,054,070	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			111.49000	0.11149	112,190	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,078.36000	1.07836	1,070,850	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			113.45000	0.11345	114,160	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,069.85000	1.06985	1,062,350	1.53	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			755.31000	0.75531	760,650	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			250.94000	0.25094	247,170	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			760.98000	0.76098	766,340	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			248.59000	0.24859	244,840	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			766.67000	0.76667	772,050	1.35	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			246.26000	0.24626	242,530	1.35	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>3,246,060.48</b>	<b>32</b>	<b>54,204</b>
R2030	On	05/05/2016	Bond Future			9.62041	89.96918	9.62118	89.96389			44,984,590.00	500	17,216
R2030	On	04/08/2016	Bond Future			9.68267	87.69558	9.68332	87.69118			0.00	0	0
<b>Total R2030 Future</b>												<b>44,984,590.00</b>	<b>500</b>	<b>17,216</b>
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			4,493.66000	4.49366	4,488,370		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			4,419.97000	4.41997	4,414,680		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			4,346.37000	4.34637	4,341,080		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			3,209.38000	3.20938	3,213,780		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	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>44,984,590.00</b>	<b>500</b>	<b>17,216</b>
R2032	On	05/05/2016	Bond Future			9.74969	88.89183	9.74532	88.92366		16.19	0.00	0	9,165
R2032	On	04/08/2016	Bond Future			9.81046	90.60617	9.80580	90.63967		15.49	0.00	0	0
R2032	On	03/11/2016	Bond Future			9.86353	88.22503	9.85880	88.25862		15.63	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,165</b>
R2032	On	05/05/2016	Bond Future	8.99	Call			756.04000	0.75604	737,540	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			6,522.34000	6.52234	6,535,670	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			771.73000	0.77173	753,010	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			6,458.13000	6.45813	6,471,240	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			787.65000	0.78765	768,710	15.88	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			6,394.25000	6.39425	6,407,140	15.88	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,534.13000	1.53413	1,515,620	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			7,700.82000	7.70082	7,715,810	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,553.71000	1.55371	1,535,060	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/08/2016	Bond Future	9.00	Put			7,641.03000	7.64103	7,655,880	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,574.30000	1.57430	1,555,520	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			7,582.36000	7.58236	7,597,080	15.09	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			6,248.33000	6.24833	6,218,780	15.84	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			3,329.70000	3.32970	3,333,740	15.84	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,289.07000	6.28907	6,259,450	15.85	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			3,302.91000	3.30291	3,306,880	15.85	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			6,329.91000	6.32991	6,300,240	15.86	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			3,276.29000	3.27629	3,280,210	15.86	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>9,165</b>
R2035	On	05/05/2016	Bond Future			9.82601	93.61695	9.82678	93.61082			0.00	0	4,019
R2035	On	04/08/2016	Bond Future			9.88356	95.42193	9.88421	95.41682			0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,019</b>
R2035	On	05/05/2016	Bond Future	10.35	Call			4,025.06000	4.02506	4,031,190		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			4,099.29000	4.09929	4,105,420		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Call			4,173.41000	4.17341	4,179,540		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			3,702.58000	3.70258	3,707,690		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			3,554.79000	3.55479	3,559,900		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			3,628.73000	3.62873	3,633,840		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>4,019</b>
R2037	On	05/05/2016	Bond Future			9.90977	90.00017	9.91053	89.99418		17.54	0.00	0	41,175
R2037	On	04/08/2016	Bond Future			9.97212	87.47664	9.97277	87.47159		17.62	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.02245	89.19469	10.02320	89.18891		17.00	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>41,175</b>
R2037	On	05/05/2016	Bond Future	9.01	Put			8,182.47000	8.18247	8,166,240	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			587.42000	0.58742	577,400	17.09	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			8,335.64000	8.33564	8,319,630	17.09	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			600.28000	0.60028	590,150	17.09	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			8,258.62000	8.25862	8,242,500	17.09	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			613.88000	0.61388	603,640	17.10	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,963.40000	1.96340	1,954,260	17.28	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			7,796.91000	7.79691	7,782,720	17.28	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
R2037	On	04/08/2016	Bond Future	9.24	Call			1,914.95000	1.91495	1,905,860	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			7,920.93000	7.92093	7,906,790	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,938.97000	1.93897	1,929,860	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			7,858.65000	7.85865	7,844,490	17.27	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			6,439.80000	6.43980	6,433,830	17.09	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			3,907.45000	3.90745	3,895,700	17.09	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,482.59000	6.48259	6,476,640	17.10	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			3,876.86000	3.87686	3,865,130	17.10	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			6,397.11000	6.39711	6,391,120	17.08	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			3,938.25000	3.93825	3,926,480	17.08	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>41,175</b>
R204	On	05/05/2016	Bond Future			8.48038	101.96146	8.49254	101.93365		3.79	25,490,365.00	250	33,079
R204	On	04/08/2016	Bond Future			8.56710	99.88583	8.58011	99.85871		3.47	0.00	0	0
R204	On	03/11/2016	Bond Future			8.63108	101.84695	8.64615	101.81855		3.19	0.00	0	0
<b>Total R204 Future</b>												<b>25,490,365.00</b>	<b>250</b>	<b>33,079</b>
R204	On	05/05/2016	Bond Future	7.74	Call			153.54000	0.15354	155,420	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,893.34000	1.89334	1,867,410	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			157.59000	0.15759	159,520	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,874.02000	1.87402	1,848,140	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			161.59000	0.16159	163,590	3.69	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,854.66000	1.85466	1,828,850	3.69	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			292.29000	0.29229	296,400	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			2,063.32000	2.06332	2,040,310	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			296.95000	0.29695	301,130	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,046.67000	2.04667	2,023,730	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			301.88000	0.30188	306,120	3.34	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,030.29000	2.03029	2,007,410	3.34	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,726.00000	1.72600	1,742,570	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			670.71000	0.67071	658,880	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,738.58000	1.73858	1,755,230	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			664.70000	0.66470	652,950	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,751.20000	1.75120	1,767,920	3.28	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			658.74000	0.65874	647,060	3.28	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>25,490,365.00</b>	<b>250</b>	<b>33,079</b>
R2040	On	05/05/2016	Bond Future			9.99042	93.51280	9.99119	93.50637		18.04	0.00	0	1,820
R2040	On	04/08/2016	Bond Future			10.05370	90.80639	10.05435	90.80103		18.13	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,820</b>
R2040	On	05/05/2016	Bond Future	9.51	Put			5,689.04000	5.68904	5,667,270	17.81	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
R2040	On	05/05/2016	Bond Future	9.49	Call			1,467.65000	1.46765	1,452,460	17.81	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			5,816.89000	5.81689	5,795,270	17.81	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,493.69000	1.49369	1,478,420	17.81	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			5,752.82000	5.75282	5,731,120	17.81	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,519.88000	1.51988	1,504,540	17.81	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,502.89000	2.50289	2,492,730	17.79	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			7,363.59000	7.36359	7,348,070	17.79	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,532.23000	2.53223	2,522,050	17.79	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			7,303.09000	7.30309	7,287,550	17.79	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,561.79000	2.56179	2,551,590	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			7,242.94000	7.24294	7,227,380	17.80	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>1,820</b>
R2044	On	05/05/2016	Bond Future			10.00882	90.63898	10.01470	90.58976		18.69	0.00	0	20,898
R2044	On	04/08/2016	Bond Future			10.07040	88.00246	10.07634	87.95331		18.80	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.12039	89.73089	10.12658	89.68014		18.14	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,898</b>
R2044	On	05/05/2016	Bond Future	8.99	Put			9,856.40000	9.85640	9,803,310	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			514.32000	0.51432	510,430	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			9,768.70000	9.76870	9,715,590	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			526.19000	0.52619	522,290	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			9,681.38000	9.68138	9,628,260	18.23	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			502.65000	0.50265	498,780	18.23	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,451.34000	2.45134	2,456,550	18.44	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			7,543.51000	7.54351	7,499,570	18.44	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,480.39000	2.48039	2,485,710	18.44	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			7,481.48000	7.48148	7,437,650	18.44	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,509.65000	2.50965	2,515,080	18.45	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			7,419.81000	7.41981	7,376,090	18.45	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			4,335.82000	4.33582	4,305,320	18.29	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			6,673.24000	6.67324	6,693,250	18.27	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			4,403.13000	4.40313	4,372,390	18.27	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			6,717.82000	6.71782	6,737,960	18.28	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			4,369.50000	4.36950	4,338,890	18.28	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			6,762.23000	6.76223	6,782,480	18.29	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>20,898</b>
R2048	On	05/05/2016	Bond Future			9.99381	89.79131	9.99968	89.74121		19.19	0.00	0	63,832
R2048	On	04/08/2016	Bond Future			10.04949	91.52254	10.05541	91.47255		18.38	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.10101	88.87891	10.10719	88.82722		18.63	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 R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>63,832</b>
R2048 On 05/05/2016 Bond Future	8.99	Call			521.40000	0.52140	517,470	18.70	0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			9,953.28000	9.95328	9,899,250	18.70	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			533.57000	0.53357	529,620	18.70	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			9,863.36000	9.86336	9,809,310	18.70	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			546.41000	0.54641	542,450	18.71	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			9,774.30000	9.77430	9,720,240	18.71	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Call			1,907.42000	1.90742	1,910,650	17.93	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			9,112.18000	9.11218	9,065,420	17.93	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			1,858.49000	1.85849	1,861,550	17.92	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Put			9,257.89000	9.25789	9,210,960	17.92	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Call			1,882.32000	1.88232	1,885,460	17.92	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Put			9,184.31000	9.18431	9,137,460	17.92	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Call			6,691.19000	6.69119	6,711,390	18.74	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			4,542.97000	4.54297	4,511,480	18.74	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			6,735.93000	6.73593	6,756,260	18.74	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			4,507.85000	4.50785	4,476,490	18.74	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			6,781.06000	6.78106	6,801,510	18.75	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Put			4,473.27000	4.47327	4,442,030	18.75	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>63,832</b>
R207 On 05/05/2016 Bond Future			8.69974	97.80804	8.71156	97.77247		5.35	0.00	0	42,144
R207 On 04/08/2016 Bond Future			8.78212	96.04927	8.79453	96.01419		5.02	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>42,144</b>
R207 On 05/05/2016 Bond Future	7.56	Call			74.88000	0.07488	75,410	5.16	0.00	0	43
R207 On 05/05/2016 Bond Future	7.56	Put			3,617.08000	3.61708	3,582,040	5.16	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Call			161.63000	0.16163	163,240	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Put			2,828.00000	2.82800	2,794,040	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Call			165.95000	0.16595	167,620	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Put			2,801.21000	2.80121	2,767,310	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Call			170.35000	0.17035	172,080	5.18	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Put			2,774.52000	2.77452	2,740,680	5.18	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Call			453.67000	0.45367	459,370	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Put			2,731.95000	2.73195	2,702,570	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Call			460.94000	0.46094	466,720	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Put			2,710.13000	2.71013	2,680,830	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Call			446.89000	0.44689	452,510	4.84	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Put			2,754.26000	2.75426	2,724,800	4.84	0.00	0	0
<b>Total R207 Option</b>									<b>0.00</b>	<b>0</b>	<b>43</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>42,187</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future			8.85794	92.50314	8.86946	92.46049		7.12	0.00	0	45,535
R208	On	04/08/2016	Bond Future			8.92936	94.28698	8.94131	94.24463		6.56	0.00	0	0
R208	On	03/11/2016	Bond Future			8.98775	92.73431	9.00069	92.69046		6.49	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>45,535</b>
R208	On	05/05/2016	Bond Future	8.00	Put			3,501.83000	3.50183	3,461,070	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			219.78000	0.21978	221,740	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			3,468.69000	3.46869	3,428,000	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			209.12000	0.20912	210,950	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			3,535.28000	3.53528	3,494,460	6.88	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			214.30000	0.21430	216,190	6.88	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			474.53000	0.47453	480,010	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			3,921.61000	3.92161	3,884,740	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			481.89000	0.48189	487,450	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			3,891.93000	3.89193	3,855,140	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			489.72000	0.48972	495,360	6.33	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			3,862.73000	3.86273	3,826,020	6.33	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,224.73000	1.22473	1,206,080	6.57	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,150.70000	3.15070	3,176,020	6.57	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,213.29000	1.21329	1,194,760	6.57	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,172.64000	3.17264	3,198,060	6.58	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,202.23000	1.20223	1,183,800	6.58	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,129.12000	3.12912	3,154,320	6.57	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>45,535</b>
R209	On	05/05/2016	Bond Future			9.76747	70.06147	9.76815	70.05699		18.61	0.00	0	31,955
R209	On	04/08/2016	Bond Future			9.82064	71.41261	9.82121	71.40889		17.86	0.00	0	0
R209	On	03/11/2016	Bond Future			9.86679	69.66315	9.86746	69.65881		18.07	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>31,955</b>
R209	On	05/05/2016	Bond Future	8.25	Call			103.17000	0.10317	99,940	18.13	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			11,331.33000	11.33133	11,323,620	18.13	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			641.95000	0.64195	632,400	18.13	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			6,078.86000	6.07886	6,064,830	18.13	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			655.22000	0.65522	645,580	18.13	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			6,018.20000	6.01820	6,004,080	18.13	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			669.16000	0.66916	659,440	18.14	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			5,958.32000	5.95832	5,944,120	18.14	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,918.36000	1.91836	1,910,360	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			5,737.85000	5.73785	5,726,130	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,793.36000	2.79336	2,785,030	17.67	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			4,261.57000	4.26157	4,249,520	17.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	10.60	Call			6,381.53000	6.38153	6,375,590	18.36	0.00	0	6,000
R209	On	04/08/2016	Bond Future	10.60	Put			1,570.64000	1.57064	1,560,980	18.36	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,873.06000	1.87306	1,865,100	17.50	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			5,834.55000	5.83455	5,822,870	17.50	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,895.54000	1.89554	1,887,560	17.50	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			5,785.98000	5.78598	5,774,280	17.50	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			5,504.89000	5.50489	5,499,710	18.28	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			3,155.93000	3.15593	3,146,410	18.28	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,541.18000	5.54118	5,536,010	18.29	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			3,130.87000	3.13087	3,121,360	18.29	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			5,577.54000	5.57754	5,572,400	18.30	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			3,105.98000	3.10598	3,096,500	18.30	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>25,400</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>57,355</b>
R210	On	05/05/2016	Bond Future			180.84424	180.84424	180.86575	180.86575			0.00	0	1,554
R210	On	04/08/2016	Bond Future			184.34598	184.34598	184.36973	184.36973			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,554</b>
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			4,124.25000	4.12425	4,145,760		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			4,134.25000	4.13425	4,155,760		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			4,144.25000	4.14425	4,165,760		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			2,869.73000	2.86973	2,845,980		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			2,859.73000	2.85973	2,835,980		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			2,849.73000	2.84973	2,825,980		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	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>1,554</b>
R211	On	05/05/2016	Bond Future			137.24783	137.24783	137.26527	137.26527			0.00	0	57
R211	On	04/08/2016	Bond Future			138.16818	138.16818	138.18723	138.18723			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>57</b>
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,724.73000	1.72473	1,742,170		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,734.73000	1.73473	1,752,170		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,744.73000	1.74473	1,762,170		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2016	Bond Future	137.07	Call			1,117.23000	1.11723	1,098,180		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			1,107.23000	1.10723	1,088,180		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			1,097.23000	1.09723	1,078,180		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>57</b>
R212	On	05/05/2016	Bond Future			142.65331	142.65331	142.67013	142.67013			4,422,252.61	31	3,830
R212	On	04/08/2016	Bond Future			143.50870	143.50870	143.52725	143.52725			0.00	0	0
<b>Total R212 Future</b>												<b>4,422,252.61</b>	<b>31</b>	<b>3,830</b>
R212	On	05/05/2016	Bond Future	145.00	Put			2,329.87000	2.32987	2,346,690		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,339.87000	2.33987	2,356,690		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			2,319.87000	2.31987	2,336,690		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			1,107.25000	1.10725	1,088,700		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			1,097.25000	1.09725	1,078,700		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			1,087.25000	1.08725	1,068,700		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>4,422,252.61</b>	<b>31</b>	<b>3,830</b>
R213	On	05/05/2016	Bond Future			9.64353	80.72786	9.64942	80.68886		16.06	0.00	0	47,717
R213	On	04/08/2016	Bond Future			9.69783	82.28434	9.70376	82.24556		15.37	0.00	0	0
R213	On	03/11/2016	Bond Future			9.74772	80.34732	9.75392	80.30724		15.50	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>47,717</b>
R213	On	05/05/2016	Bond Future	8.74	Call			476.25000	0.47625	473,480	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			6,833.76000	6.83376	6,791,990	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			486.79000	0.48679	484,020	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			6,770.55000	6.77055	6,728,780	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			497.98000	0.49798	495,220	15.64	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			6,708.08000	6.70808	6,666,320	15.64	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,613.87000	1.61387	1,617,200	15.06	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			6,339.44000	6.33944	6,303,990	15.06	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,573.39000	1.57339	1,576,570	15.06	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			6,441.02000	6.44102	6,405,420	15.06	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,593.54000	1.59354	1,596,800	15.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	9.00	Put			6,390.10000	6.39010	6,354,580	15.06	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			5,650.45000	5.65045	5,667,910	15.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			2,963.58000	2.96358	2,940,960	15.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,687.71000	5.68771	5,705,270	15.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			2,939.35000	2.93935	2,916,830	15.64	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,725.33000	5.72533	5,742,980	15.65	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			2,915.56000	2.91556	2,893,130	15.65	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>47,717</b>
R214	On	05/05/2016	Bond Future			9.88052	70.16014	9.88634	70.12064		19.34	0.00	0	31,399
R214	On	04/08/2016	Bond Future			9.93233	71.51288	9.93820	71.47340		18.54	0.00	0	0
R214	On	03/11/2016	Bond Future			9.98004	69.61817	9.98614	69.57748		18.80	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>31,399</b>
R214	On	05/05/2016	Bond Future	8.99	Call			524.86000	0.52486	521,760	18.84	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			7,081.45000	7.08145	7,038,850	18.84	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			536.39000	0.53639	533,290	18.84	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			7,014.26000	7.01426	6,971,660	18.84	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			548.53000	0.54853	545,440	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			6,947.82000	6.94782	6,905,230	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			994.66000	0.99466	992,440	18.99	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			5,171.71000	5.17171	5,129,990	18.99	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,909.76000	4.90976	4,924,380	18.80	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			2,547.93000	2.54793	2,523,070	18.80	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,725.86000	1.72586	1,729,160	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			11,130.57000	11.13057	11,090,950	18.06	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,704.29000	1.70429	1,707,520	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			6,677.36000	6.67736	6,641,110	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			6,623.56000	6.62356	6,587,380	18.18	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,087.48000	9.08748	9,113,790	19.42	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			864.82000	0.86482	851,650	19.42	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,747.60000	1.74760	1,750,980	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			6,570.06000	6.57006	6,533,960	18.19	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			638.10000	0.63810	637,960	18.06	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Call			1,836.10000	1.83610	1,839,790	18.20	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			6,358.85000	6.35885	6,323,060	18.20	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			5,617.47000	5.61747	5,634,130	19.09	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			3,387.60000	3.38760	3,363,570	19.09	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,654.11000	5.65411	5,670,870	19.10	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			3,361.21000	3.36121	3,337,280	19.10	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,690.83000	5.69083	5,707,680	19.11	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 03/11/2016 Bond Future	10.35	Put			3,335.01000	3.33501	3,311,170	19.11	0.00	0	0
<b>Total R214 Option</b>									<b>0.00</b>	<b>0</b>	<b>15,200</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>46,599</b>
<b>Total for Bond</b>									<b>634,576,369.26</b>	<b>5,808</b>	<b>692,579</b>
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR03/R157 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</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>

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 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214 On 28/02/2041 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 05/05/2016 GOVI			492.09300	492.09300	491.98400	491.98400				0.00	0	484
GOVI On 04/08/2016 GOVI			501.47800	501.47800	501.37300	501.37300				0.00	0	26
GOVI On 03/11/2016 GOVI			511.41900	511.41900	511.30800	511.30800				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>510</b>
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			260,260.00000	26.02600	259,170,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			260,060.00000	26.00600	258,970,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			260,160.00000	26.01600	259,070,000			0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			196,170.00000	19.61700	195,120,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			196,270.00000	19.62700	195,220,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			196,370.00000	19.63700	195,320,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			351,980.00000	35.19800	353,090,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	Call			351,880.00000	35.18800	352,990,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.12	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Call			351,780.00000	35.17800	352,890,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	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>510</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>510</b>
AL37 On 05/05/2016 Index Future			472.11100	472.11100	471.91500	471.91500				0.00	0	2
AL37 On 04/08/2016 Index Future			481.11500	481.11500	480.92100	480.92100				0.00	0	0
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
AL7T On 05/05/2016 Index Future			544.30800	544.30800	544.22300	544.22300				0.00	0	0
AL7T On 04/08/2016 Index Future			554.68900	554.68900	554.60900	554.60900				0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI On 05/05/2016 Index Future			493.01300	493.01300	492.89500	492.89500			49,301,300.00	10	510
ALBI On 04/08/2016 Index Future			502.41600	502.41600	502.30100	502.30100			0.00	0	139
ALBI On 03/11/2016 Index Future			512.37500	512.37500	512.25400	512.25400			0.00	0	0
<b>Total ALBI Future</b>									<b>49,301,300.00</b>	<b>10</b>	<b>649</b>
<b>Total For ALBI</b>									<b>49,301,300.00</b>	<b>10</b>	<b>649</b>
IGOV On 05/05/2016 Index Future			236.90400	236.90400	237.07600	237.07600			0.00	0	975
IGOV On 04/08/2016 Index Future			241.44100	241.44100	241.61900	241.61900			0.00	0	81
IGOV On 03/11/2016 Index Future			246.24600	246.24600	246.42600	246.42600			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,056</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,056</b>
ILBI On 05/05/2016 Index Future			642.05700	642.05700	642.46400	642.46400			0.00	0	0
ILBI On 04/08/2016 Index Future			653.99500	653.99500	654.41100	654.41100			0.00	0	157
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total for Index</b>									<b>49,301,300.00</b>	<b>10</b>	<b>1,864</b>
JIBAR f On 17/02/2016 Jibar Future			6.98000	93.02000	6.99000	93.01000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.03000	92.97000	7.06000	92.94000			0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.19000	92.81000	7.20000	92.80000			0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.23000	92.77000	7.25000	92.75000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.33000	92.67000	7.35000	92.65000			0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.37000	92.63000	7.40000	92.60000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.52000	92.48000	7.55000	92.45000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.70000	92.30000	7.74000	92.26000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.85000	92.15000	7.89000	92.11000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.97000	92.03000	8.02500	91.97500			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.09000	91.91000	8.13000	91.87000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.19000	91.81000	8.23000	91.77000			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>
10Y ST On 17/12/2025 Interest Rate Swap			102.72035	102.72035	102.72831	102.72831			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			99.95958	99.95958	99.96616	99.96616			0.00	0	0
<b>Total 10Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 10Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
1Y STN On 19/12/2016 Interest Rate Swap			100.11442	100.11442	100.13020	100.13020			0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.14992	100.14992	100.15764	100.15764			0.00	0	0
<b>Total 1Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For 1Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
2Y STN On 18/12/2017 Interest Rate Swap			100.48955	100.48955	100.49879	100.49879				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.94422	99.94422	99.94867	99.94867				0.00	0	0
<b>Total 2Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
5Y STN On 17/12/2020 Interest Rate Swap			100.62370	100.62370	100.62941	100.62941				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			100.13968	100.13968	100.14812	100.14812				0.00	0	0
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>										<b>683,877,669.26</b>	<b>5,818</b>	<b>696,953</b>
AA02 On 28/03/2016 Spot Bond				101.00927		100.99032				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				101.25140		101.22995				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			10.05500	101.76309	10.06500	101.70997		90,495,000,000,000.00		9,000,000,000	4,500,000,000	
<b>Total AA05 SPOT</b>								<b>10,495,000,000,000.00</b>		<b>9,000,000,000</b>	<b>4,500,000,000</b>	
<b>Total For AA05</b>								<b>10,495,000,000,000.00</b>		<b>9,000,000,000</b>	<b>4,500,000,000</b>	
AA06 On 15/04/2021 Spot Bond				100.74059		100.71886				0.00	0	0
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			10.58500	99.00196	10.59500	98.93614				0.00	0	0
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	105.20000	10.00000	105.17200				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				99.88254		99.85928				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				98.85906		98.83472				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			10.44500	96.99345	10.45500	96.94364				0.00	0	1,230,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AB013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,230,000,000</b>
<b>Total For AB013</b>									<b>0.00</b>	<b>0</b>	<b>1,230,000,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	9.42875	100.00000	9.41508			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	102.67596	10.84000	102.64619			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	10.85222	100.00000	10.83026			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>
AB018L On 04/09/2025 Spot Bond			11.37000	105.20548	11.37000	105.17353			0.00	0	0
<b>Total AB018U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2025 Spot Bond			100.00000	11.85470	100.00000	11.82567			0.00	0	0
<b>Total AB019U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2027 Spot Bond			11.81000	90.16785	11.81000	90.13902			0.00	0	0
<b>Total AB020U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2027 Spot Bond			100.00000	11.98978	100.00000	11.96041			0.00	0	0
<b>Total AB021U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.68500		100.66166			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			9.59500	103.78237	9.60000	103.75004			0.00	0	0
<b>Total AB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400			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			2.93000	269.72396	2.93000	269.69454		2,197,500,000,000.00	750,000,000	1,364,000,000	
<b>Total ABCPI3 SPOT</b>								<b>2,197,500,000,000.00</b>	<b>750,000,000</b>	<b>1,364,000,000</b>	
<b>Total For ABCPI3</b>								<b>2,197,500,000,000.00</b>	<b>750,000,000</b>	<b>1,364,000,000</b>	
ABFN0 On 17/03/2016 Spot Bond				101.39736		101.37767		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 ABFN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2018 Spot Bond				102.00645		101.98549				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>
ABFN0 On 17/03/2020 Spot Bond				101.44577		101.42328				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2026 Spot Bond				101.48049		101.45744				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 28/10/2019 Spot Bond				99.10463		99.08316				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 09/04/2017 Spot Bond				100.66119		100.64090				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				100.44834		100.42757				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				100.43914		100.35977				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				100.55825		100.47834				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>
ABFN1 On 11/11/2020 Spot Bond				100.18659		100.16411				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 11/11/2022 Spot Bond				99.36427		99.34101				0.00	0	2,500,000,000
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
ABN05 On 18/04/2021 Spot Bond			2.26000	179.10083	2.26000	179.08452				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	181.72283	2.17000	181.70674				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 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	194.34177	1.82000	194.32640				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			8.99125	84.59955	8.99625	84.57205				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			8.99125	84.59955	8.99625	84.57205				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>
ABN39 On 21/09/2016 Spot Bond				101.35797		101.33540				0.00	0	0
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.78000		100.72000				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				101.15000		101.10000				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				100.91223		100.88984				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				100.76521		100.74411				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				99.81000		99.76000				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>
ABN52 On 18/05/2016 Spot Bond				99.14000		99.07000				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				98.00000		98.78000				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				98.85000		98.51000				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 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				101.08843		101.06596				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>
ABN58 On 16/07/2017 Spot Bond				100.70024		100.67752				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				96.76000		96.68000				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				96.49000		96.42000				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			2.86000	112.31668	2.86000	112.30460				0.00	0	300,000,000
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ABN62 On 31/03/2028 Spot Bond			2.60500	166.86367	2.60500	166.84693				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			2.56000	217.72439	2.56000	217.70281				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>
ABN66 On 21/11/2016 Spot Bond				95.03000		94.96000				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			10.61500	85.87380	10.62500	85.80506				0.00	0	7,000,000,000
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				107.57000		107.47000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				35.38000		32.45000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				101.92841		101.92841				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				102.88000		102.77000				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				113.11000		112.14000				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	107.46803	9.63000	107.44042				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				106.66000		106.56000				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			10.54500	101.40507	10.54500	101.37660				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.96000	89.98443	9.97000	89.92432				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				121.54000		124.33000				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				152.22000		155.68000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			10.64000	100.80352	10.64000	100.77497				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				96.85000		96.78000				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				101.60016		101.57686				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				100.43509		100.41082				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			9.19500	105.46034	9.20000	105.42495				0.00	0	0
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			10.43500	99.48342	10.44500	99.41771				0.00	0	620,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			10.19500	99.28788	10.20500	99.22768				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			10.66500	98.12145	10.67500	98.05000				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>
ABS14 On 11/11/2020 Spot Bond			10.18500	99.27106	10.19500	99.20791				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 ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			10.62500	98.59188	10.63500	98.51786			0.00	0	0
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			11.39000	97.05897	11.39000	97.02944			0.00	0	0
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			11.39000	98.06516	11.39000	98.03532		34,170,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total ABS17 SPOT</b>								<b>14,170,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For ABS17</b>								<b>14,170,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
ABS6 On 01/06/2020 Spot Bond			10.11500	95.24391	10.12500	95.18553		35,604,800,000,000.00	3,520,000,000	880,000,000	
<b>Total ABS6 SPOT</b>								<b>15,604,800,000,000.00</b>	<b>3,520,000,000</b>	<b>880,000,000</b>	
<b>Total For ABS6</b>								<b>15,604,800,000,000.00</b>	<b>3,520,000,000</b>	<b>880,000,000</b>	
ABS7 On 11/09/2026 Spot Bond			11.14000	89.56216	11.14000	89.53549		0.00	0	4,050,000,000	
<b>Total ABS7 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,050,000,000</b>	
<b>Total For ABS7</b>								<b>0.00</b>	<b>0</b>	<b>4,050,000,000</b>	
ABS9 On 17/03/2016 Spot Bond			8.32000	104.04465	8.33500	104.01990		0.00	0	0	
<b>Total ABS9 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS9</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			2.52000	276.93300	2.33000	280.32569		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 31/01/2017 Spot Bond			2.04000	134.35629	2.04000	134.34481		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>	
ABS14 On 31/01/2022 Spot Bond			2.33500	136.56523	2.33500	136.55248		0.00	0	0	
<b>Total ABS14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01675	100.00000	0.01671		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>	
ACL02L On 20/03/2018 Spot Bond			100.00000	15.58732	100.00000	15.54915		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>	
ACL03L On 20/03/2016 Spot Bond			100.00000	92.40506	100.00000	92.17172		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond				77.91592		77.77470				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	92.38579	100.00000	92.15190				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>
ACL082 On 30/07/2017 Spot Bond				100.45536		100.42996				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.45536		100.42996				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				100.45762		100.43209				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				100.45762		100.43209				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				100.45309		100.42782				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>
ACL089 On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400				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>
ACL095 On 20/12/2018 Spot Bond				101.43969		101.41574				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				101.48019		101.45555				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				101.49645		101.47154				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				101.46385		101.43949				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 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>
ACL10C On 20/12/2017 Spot Bond				101.39073		101.36761				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			10.40500	100.40207	10.41500	100.34269				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>
ACL11E 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>
ACL12C 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>
ACL12E On 20/09/2016 Spot Bond				95.70736		95.68730				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				244.61141		244.31103				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>
ACL12E On 20/09/2021 Spot Bond				244.72149		244.42025				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>
ACL12E On 20/09/2021 Spot Bond				101.42324		101.39957				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>
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				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				101.83030		101.80646				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>
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
ACL138 On 30/07/2017 Spot Bond				100.45216		100.42694				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.67798		100.65342				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	106.14100	10.00000	106.11400				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				101.83864		101.81512				0.00	0	360,000
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>360,000</b>
ACL144 On 20/12/2016 Spot Bond				101.93417		101.91308				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				101.42815		101.40440				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				101.95439		101.93239				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				101.39903		101.37577				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				101.34187		101.31958				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	104.25420	10.23000	104.22564				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>
ACL165 On 20/06/2017 Spot Bond				104.14547		102.64629				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			10.52000	99.62429	10.53000	99.56917				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL16€ On 20/06/2017 Spot Bond				101.39405		101.37087				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	122.54798	1.75000	122.53851				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				101.36121		101.33660				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				101.40169		101.37639				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				101.32072		101.29680				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				101.52613		101.50189				0.00	0	2,000,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
ACL182 On 20/06/2017 Spot Bond				102.29459		102.27333				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				101.30614		101.28248				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				101.96183		101.93790				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				101.39359		101.36842				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				101.36541		101.34272				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				101.43456		101.41070				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 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>
ACL187 On 20/09/2020 Spot Bond				101.45576		101.43154				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>
ACL188 On 20/09/2022 Spot Bond				101.46075		101.43645				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>
ACL193 On 20/09/2022 Spot Bond				101.46075		101.43645				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>
ACL194 On 20/06/2017 Spot Bond				101.53107		101.50355				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>
ACL195 On 20/12/2017 Spot Bond				101.36931		101.34456				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>
ACL196 On 20/06/2017 Spot Bond				101.54090		101.51524				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>
ACL197 On 20/06/2017 Spot Bond				102.49420		102.46918				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>
ACL198 On 20/06/2017 Spot Bond				101.53107		101.50355				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>
ACL199 On 21/11/2016 Spot Bond				101.90175		101.88160				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>
ACL200 On 20/12/2022 Spot Bond				101.48850		101.46372				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>
ACL201 On 20/12/2022 Spot Bond				101.46640		101.43999				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>
ACL202 On 30/01/2023 Spot Bond				175.97329		175.73639				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 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				177.21913		176.98033				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				101.30905		101.28731				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				101.27697		101.25381				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				99.93827		99.91762				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				101.30776		101.28406				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				99.74678		99.72304				0.00	0	100,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ACL214 On 20/09/2020 Spot Bond				101.36121		101.33660				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				101.28994		101.26655				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				101.28832		101.26496				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				101.40858		101.38516				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond				100.20170		100.17733				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				100.51669		100.49172				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 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				100.50777		100.48317				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>
ACL221 On 20/09/2021 Spot Bond				101.40203		101.37872				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond				101.37756		101.35466				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				101.72339		101.69815				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.45942		100.43509				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 27/11/2017 Spot Bond				99.74991		99.72490				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>
ADCB0 On 04/12/2018 Spot Bond				101.89233		101.86706				0.00	0	0
<b>Total ADCB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB2 On 31/07/2018 Spot Bond			100.00000	22.16174	100.00000	22.10686				0.00	0	0
<b>Total ADCB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP1 On 03/06/2016 Spot Bond				101.58561		101.56319				0.00	0	0
<b>Total ADCP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP3 On 31/03/2016 Spot Bond			100.00000	98.17242	100.00000	97.93120				0.00	0	0
<b>Total ADCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER011 On 18/11/2016 Spot Bond			100.00000	51.32710	100.00000	51.20000				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	16.22358	100.00000	16.18384				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 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	2.53307	100.00000	2.52687				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>
AHF2A: On 18/10/2018 Spot Bond				100.65375		100.63068				0.00	0	0
<b>Total AHF2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/10/2018 Spot Bond				100.67937		100.65549				0.00	0	0
<b>Total AHF2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/10/2018 Spot Bond				100.76459		100.73802				0.00	0	0
<b>Total AHF2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.64007		100.61744				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			8.01000	101.96479	8.02500	101.94023				0.00	0	0
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.81985		100.79152				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				100.95114		100.91864				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	37.63134	100.00000	37.52762				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	10.27748	100.00000	10.24915				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			9.99000	100.03902	10.00000	99.98691				0.00	0	0
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			10.64000	108.67597	10.64000	108.64519				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 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			8.34000	104.97427	8.35500	104.94953			0.00	0	0
<b>Total AIR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			10.35500	96.01183	10.36500	95.93269			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	14.98798	100.00000	14.95480			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.99000	95.16754	10.99500	95.10583			0.00	0	0
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			2.85500	170.71732	2.85500	170.69904		71,375,000,000.00	25,000,000	12,500,000	
<b>Total AIRL01 SPOT</b>								<b>71,375,000,000.00</b>	<b>25,000,000</b>	<b>12,500,000</b>	
<b>Total For AIRL01</b>								<b>71,375,000,000.00</b>	<b>25,000,000</b>	<b>12,500,000</b>	
ANG01 On 09/12/2016 Spot Bond				101.62605		101.60199		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				101.18224		101.15999		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				101.26862		101.24473		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				100.26562		100.24241		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>	
AS116L On 15/01/2018 Spot Bond			100.00000	29.82778	100.00000	29.75473		0.00	0	0	
<b>Total AS116U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AS116U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AS120L On 01/02/2018 Spot Bond			100.00000	29.12040	100.00000	29.04830		0.00	0	0	
<b>Total AS120U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AS120U</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN002 On 22/03/2016 Spot Bond				101.20393		101.18236				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>
ASN004 On 28/02/2017 Spot Bond				101.61361		101.59386				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>
ASN006 On 20/12/2016 Spot Bond				101.22746		101.20709				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>
ASN007 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>
ASN008 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>
ASN010 On 20/03/2019 Spot Bond				101.34186		101.31957				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>
ASN011 On 20/06/2017 Spot Bond				101.31507		101.28449				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>
ASN012 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>
ASN014 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>
ASN015 On 11/04/2017 Spot Bond				96.34000		96.21000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016 On 09/03/2016 Spot Bond				101.39677		101.37711				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN017 On 09/06/2017 Spot Bond				114.98721		114.92359				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 ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			2.81000	236.59023	2.81000	236.56519				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 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				99.59658		99.57200				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 19/09/2017 Spot Bond				88.12508		88.03203				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				100.21718		100.19299				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			2.82500	210.11134	2.82500	210.08900				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				101.23726		101.21673				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				101.21575		101.19459				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 ASN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 13/10/2016 Spot Bond				100.77019		100.74896				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				100.68427		100.66206				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				100.63232		100.60846				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				100.47685		100.45297				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				100.44740		100.42374				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 14/05/2018 Spot Bond				98.80718		98.80572				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 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				99.75527		101.73892				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				101.39188		101.37025				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				100.25970		100.23604				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>
ASN07 On 30/06/2016 Spot Bond				100.90010		100.88253				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 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				84.12583		83.17516				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				100.90654		100.88672				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				101.58116		101.55278				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				101.33692		101.31273				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>
ASN08: On 10/12/2017 Spot Bond				101.61418		101.58957				0.00	0	0
<b>Total ASN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond				101.45023		101.42409				0.00	0	0
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 03/09/2020 Spot Bond				102.02423		101.99756				0.00	0	500,000,000
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ASN08: On 25/09/2018 Spot Bond				101.16359		101.14170				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN090 On 08/10/2018 Spot Bond				100.91213		100.89014				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 21/10/2020 Spot Bond				100.64196		100.61867				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN093 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN095 On 10/11/2020 Spot Bond				100.22342		100.19950				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN097 On 17/08/2016 Spot Bond				100.04291		100.02145				0.00	0	0
<b>Total ASN098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN099 On 20/12/2020 Spot Bond				68.85827		58.96292				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN110 On 02/12/2020 Spot Bond				101.85716		101.83298				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN112 On 20/12/2017 Spot Bond				101.37740		101.35252				0.00	0	0
<b>Total ASN112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 08/03/2021 Spot Bond				101.71417		101.69034				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN117 On 21/04/2016 Spot Bond				100.59748		100.57688				0.00	0	0
<b>Total ASN117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN119 On 27/01/2018 Spot Bond				100.46515		100.44281				0.00	0	300,000,000
<b>Total ASN119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ASN119</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ASN120 On 20/12/2020 Spot Bond				100.43982		100.40828				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN122 On 20/03/2019 Spot Bond				100.07221	100.00000	5.46889				0.00	0	10,000,000,000
<b>Total ASN125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For ASN125</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
ASN350 On 20/12/2016 Spot Bond			100.00000	56.05920	100.00000	55.93513				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>
ASN380 On 20/12/2017 Spot Bond			100.00000	31.64431	100.00000	31.56681				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>
ASN390 On 20/12/2017 Spot Bond			100.00000	31.73610	100.00000	31.65836				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>
ASN400 On 20/12/2017 Spot Bond			100.00000	31.32309	100.00000	31.24637				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>
ASN430 On 10/03/2017 Spot Bond			100.00000	45.48753	100.00000	45.37613				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>
ASN490 On 19/09/2016 Spot Bond			100.00000	63.75879	100.00000	63.60264				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>
ASN500 On 16/03/2018 Spot Bond			100.00000	23.36446	100.00000	23.30724				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 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	62.40838	100.00000	62.25553				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	92.00665	100.00000	91.77891				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	1.67368	100.00000	1.66958				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>
ASN89I On 02/10/2018 Spot Bond			100.00000	18.05160	100.00000	18.00739				0.00	0	0
<b>Total ASN89U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN89U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				101.40027		101.37908				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				101.19104		101.16934				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				101.21480		101.19390				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			9.91500	103.49506	9.92500	103.44515				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				101.06120		101.04003				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>
BAW17 On 05/12/2018 Spot Bond				101.49952		101.47704				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				102.03558		102.01276				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			10.78500	97.46215	10.79500	97.39851			21,570,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BAW19 SPOT</b>									<b>1,570,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>									<b>1,570,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			10.85500	96.93601	10.86500	96.86603			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>
BAW22 On 07/12/2022 Spot Bond				101.71415		101.69032			0.00	0	0
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW23 On 15/10/2017 Spot Bond			100.00000	22.85088	100.00000	22.79492			0.00	0	0
<b>Total BAW23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				102.77228		102.75004			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			9.74500	104.06628	9.75000	104.03188			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			11.33298	101.84242	11.32290	101.81239			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>
BAYA06 On 30/09/2016 Spot Bond				101.52524		101.49463			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>
BAYA08 On 31/12/2017 Spot Bond			12.38410	100.60577	12.38743	100.56669			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>
BAYA11 On 31/03/2016 Spot Bond				101.55921		101.52791			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			11.58298	101.43416	11.57290	101.40358			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			11.58298	101.55615	11.57290	101.52553			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>
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.67876	11.06000	101.64838			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 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			10.73220	101.28917	10.74311	101.25590				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				101.89549		101.86747				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				101.55106		101.52190				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				101.55106		101.52190				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA20 On 30/06/2017 Spot Bond			12.41632	100.08850	12.42299	100.05032				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			12.52000	99.74657	12.52500	99.70667				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				99.90621		99.90621				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			12.44500	98.19586	12.45000	98.15573				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				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>
BAYA30 On 31/12/2018 Spot Bond				101.43810		101.40714				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			12.39000	97.66249	12.40000	97.61441				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				101.39798		101.36785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				101.43142		101.40059				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				101.43142		101.40059				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				99.90595		99.90595				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				101.38193		101.35213				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>
BAYA38 On 30/09/2018 Spot Bond				101.45721		101.42797				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>
BAYA40 On 30/09/2018 Spot Bond				100.11350		100.11350				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				101.45721		101.42797				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				101.38460		101.35475				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				101.41024		101.38196				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				101.45732		101.42808				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>
BAYA48 On 31/03/2016 Spot Bond				101.19700		101.17099				0.00	0	0
<b>Total BAYA48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB01 On 31/03/2016 Spot Bond			14.33298	102.24651	14.32290	102.20822				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 BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/12/2016 Spot Bond			15.71596	101.79733	15.72734	101.74520				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/03/2017 Spot Bond			14.61918	101.70512	14.62796	101.65996				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 30/06/2019 Spot Bond				101.86435		101.82459				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				101.86435		101.82459				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/03/2020 Spot Bond				101.86435		101.82459				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 30/09/2020 Spot Bond				101.93067		101.88955				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2018 Spot Bond				101.63162		101.59667				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC10 On 31/12/2016 Spot Bond			100.00000	54.87598	100.00000	54.77186				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>
BAYD10 On 30/06/2035 Spot Bond			100.00000	21.12791	100.00000	21.07617				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>
BAYD20 On 30/06/2035 Spot Bond			100.00000	19.22878	100.00000	19.18168				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>
BAYD30 On 30/06/2035 Spot Bond			100.00000	11.86962	100.00000	11.84055				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>
BAYD40 On 30/06/2035 Spot Bond			100.00000	11.88580	100.00000	11.85637				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 BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.35093	100.00000	14.31578				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.43484	100.00000	12.40438				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>
BC101L On 19/02/2016 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
<b>Total BC101U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC101U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC102L On 04/03/2016 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
<b>Total BC102U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC102U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC103L On 12/08/2016 Spot Bond			100.00000	70.34530	100.00000	70.21528				0.00	0	0
<b>Total BC103U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC103U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.56368		100.54311				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				100.86578		100.84543				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				100.67153		100.64991				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>
BCJ08 On 14/11/2016 Spot Bond				100.08586		100.06438				0.00	0	0
<b>Total BCJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	12.43265	100.00000	12.40220				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	12.43265	100.00000	12.40220				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>
BD0202 On 31/12/2018 Spot Bond			2.23000	186.48275	2.23000	186.46586				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 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>
BD0202 On 28/04/2028 Spot Bond			9.16000	150.80439	9.16000	150.76739				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>
BD0205 On 02/03/2028 Spot Bond			9.16000	151.32844	9.16000	151.29131				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			9.54500	92.60473	9.54500	92.58114				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			9.15000	99.00742	9.16000	98.96476				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>
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.49978	100.00000	8.47873				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.35548	100.00000	7.33725				0.00	0	0
<b>Total BG1A8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2U On 23/11/2032 Spot Bond			100.00000	7.35548	100.00000	7.33725				0.00	0	0
<b>Total BG1B2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2U On 21/11/2032 Spot Bond			100.00000	7.80325	100.00000	7.78393				0.00	0	0
<b>Total BG1C2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1C2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
<b>Total BG1D2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2U On 21/11/2032 Spot Bond			100.00000	10.44014	100.00000	10.41428				0.00	0	0
<b>Total BG1E2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1E2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1F2U On 21/11/2032 Spot Bond			100.00000	14.42035	100.00000	14.38464				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 BG1F2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1F2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A 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>
BG22A On 21/07/2016 Spot Bond				100.59903		100.57723				0.00	0	0
<b>Total BG22A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				100.99536		100.97561				0.00	0	0
<b>Total BG22A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B On 21/07/2016 Spot Bond				100.65001		100.62644				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.68918		100.66426				0.00	0	0
<b>Total BG22C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				100.79837		100.76965				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>
BG22Y On 21/07/2016 Spot Bond			100.00000	85.44601	100.00000	85.24590				0.00	0	0
<b>Total BG22YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.42309		100.40078				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.43037		100.40765				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				100.43279		100.40994				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				100.46187		100.43740				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 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				100.50060		100.47397				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	53.77357	100.00000	53.64187				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	53.77357	100.00000	53.64187				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				101.48465		101.46193				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				101.51162		101.48849				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			9.24500	103.34061	9.25000	103.30997				0.00	0	410,000,000
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
BG42B On 15/03/2017 Spot Bond				101.59252		101.56814				0.00	0	200,000,000
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BG42C On 15/06/2017 Spot Bond				101.73614		101.70955				0.00	0	0
<b>Total BG42C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	38.52444	100.00000	38.43009				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	38.52444	100.00000	38.43009				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				100.91566		100.88942				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 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 19/11/2019 Spot Bond			12.15500	98.81771	12.16500	98.75697				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				100.39351		100.36530				0.00	0	100,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BGL04 On 05/02/2025 Spot Bond			12.04500	94.23421	12.05500	94.17434				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>
BGL05 On 04/09/2025 Spot Bond			12.18500	102.44046	12.19500	102.37386				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2025 Spot Bond				102.10225		102.07420				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2027 Spot Bond			12.65500	101.78821	12.66500	101.71139				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2027 Spot Bond				102.15168		102.12333				0.00	0	0
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2025 Spot Bond			12.18500	101.75048	12.19500	101.68370				0.00	0	0
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGR02 On 10/11/2016 Spot Bond				102.12918		102.10767				0.00	0	0
<b>Total BGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				99.83343		99.81184				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.78603		100.76483				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			9.87000	98.36822	9.88000	98.31477				0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
BIDC51 On 14/04/2016 Spot Bond				98.95485		98.93585				0.00	0	0
<b>Total BIDC51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				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>
BSR13 On 26/07/2016 Spot Bond				100.60352		100.57769				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>
BSR16 On 17/06/2016 Spot Bond				101.78551		101.75555				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				102.80867		102.77965				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>
BTC067 On 22/02/2016 Spot Bond				99.93730		99.91642				0.00	0	0
<b>Total BTC067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC071 On 09/03/2016 Spot Bond				101.38391		101.36279				0.00	0	0
<b>Total BTC071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC078 On 20/04/2016 Spot Bond				100.53948		100.51873				0.00	0	0
<b>Total BTC078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC083 On 18/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BTC083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC084 On 17/05/2016 Spot Bond				98.29952		98.28019				0.00	0	0
<b>Total BTC084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC085 On 23/02/2016 Spot Bond				99.92520		99.90650				0.00	0	0
<b>Total BTC085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC086 On 01/04/2016 Spot Bond				99.19832		99.17923				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 BTC086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC086 On 09/03/2016 Spot Bond				99.63561		99.61643				0.00	0	0
<b>Total BTC087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC087 On 06/04/2016 Spot Bond				99.09928		99.08012				0.00	0	0
<b>Total BTC088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC088 On 18/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BTC090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC090 On 25/02/2016 Spot Bond				100.36542		100.32888				0.00	0	0
<b>Total BTC092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC092 On 19/07/2016 Spot Bond				100.50686		100.48784				0.00	0	0
<b>Total BTC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC094 On 03/03/2016 Spot Bond				99.14968		99.08427				0.00	0	0
<b>Total BTC095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC095 On 03/05/2016 Spot Bond				98.52075		98.50076				0.00	0	0
<b>Total BTC096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC096 On 03/08/2016 Spot Bond				100.32103		100.30209				0.00	0	0
<b>Total BTC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC097 On 05/05/2016 Spot Bond				98.48016		98.46016				0.00	0	0
<b>Total BTC098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC098 On 23/03/2016 Spot Bond				99.34894		99.32921				0.00	0	0
<b>Total BTC099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC099 On 10/05/2016 Spot Bond				98.38050		98.36050				0.00	0	0
<b>Total BTC100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC100 On 29/03/2016 Spot Bond			100.00000	90.34653	100.00000	90.12346				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 BTC101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC101 On 13/05/2016 Spot Bond				98.32092		98.30093				0.00	0	0
<b>Total BTC102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC102 On 15/08/2016 Spot Bond				100.14452		100.12385				0.00	0	0
<b>Total BTC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC103 On 21/05/2016 Spot Bond			100.00000	79.86871	100.00000	100.00000				0.00	0	0
<b>Total BTC104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS010 On 30/09/2016 Spot Bond			100.00000	60.49885	100.00000	60.35068				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				101.20389		101.18123				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				101.24698		101.22349				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				101.38777		101.36422				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				99.99995		99.97723				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA49L On 30/06/2018 Spot Bond			100.00000	25.06535	100.00000	25.00395				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			10.44500	106.58803	10.45000	106.55482				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				103.16350		103.13822				0.00	0	0
<b>Total CBL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			8.79500	103.34260	8.80000	103.31707				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 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			16.09000	95.49684	16.10000	95.43729				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				98.15157		98.11945				0.00	0	0
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			13.89000	95.04272	13.90000	94.98493				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			9.89500	101.86262	9.90000	101.82987				0.00	0	0
<b>Total CBL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				97.08081		97.04919				0.00	0	0
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			13.89000	92.22479	13.90000	92.16541				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>
CBL20 On 14/12/2019 Spot Bond				96.44222		96.40889				0.00	220,000,000	110,000,000
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
CBL21 On 06/05/2016 Spot Bond				100.26067		100.23827				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			11.58500	92.36538	11.59500	92.30625				0.00	0	10,000,000
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
CBL23 On 18/05/2018 Spot Bond				100.02451		100.00009				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>
CBL24 On 21/11/2020 Spot Bond				100.45021		100.42492				0.00	0	0
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			11.06500	109.38805	11.06500	109.35588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			11.12000	104.79353	11.12000	104.76255			15,568,000,000,000.00	1,400,000,000	350,000,000
<b>Total CCT02 SPOT</b>									<b>15,568,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>
<b>Total For CCT02</b>									<b>15,568,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.97000	105.87020	10.97000	105.83913			0.00	0	0
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				102.34632		102.31334			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			12.64500	104.64735	12.65000	104.61103			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				102.62096		102.59892			0.00	0	0
<b>Total CGR13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				103.23228		103.14510			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	106.14140	10.00000	106.11380			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				101.05804		101.02976			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				101.59569		101.56872			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				100.65749		100.62950			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	13.93033	100.00000	13.89584			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	25.97060	100.00000	25.90700			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 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	24.14520	100.00000	24.08607				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>
CGR21 On 12/10/2020 Spot Bond				101.12143		101.09146				0.00	0	0
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR22 On 08/02/2017 Spot Bond				100.25802		100.23548				0.00	0	0
<b>Total CGR22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR23 On 08/02/2019 Spot Bond				100.33163		100.30236				0.00	0	0
<b>Total CGR23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond				100.36068		100.32876				0.00	0	0
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond			100.00000		0.00000	100.00000				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				101.25446		101.22934				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				101.30155		101.27546				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				101.35587		101.32869				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>
CIG06 On 28/08/2018 Spot Bond				102.10578		102.07909				0.00	0	0
<b>Total CIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG07 On 28/08/2020 Spot Bond				102.27167		102.24289				0.00	0	0
<b>Total CIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG08 On 03/03/2016 Spot Bond				101.47889		101.45815				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 CIG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN179 On 20/03/2016 Spot Bond				101.39015		101.36975				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	101.33653	10.11000	101.30907				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 06/07/2016 Spot Bond				100.95934		100.93736				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN191 On 23/08/2016 Spot Bond			2.76000	126.70171	2.76000	126.68851				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 24/08/2016 Spot Bond				102.23120		102.23120				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>
CLN193 On 29/08/2021 Spot Bond			3.14000	126.51621	3.14000	126.50169				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>
CLN194 On 31/08/2016 Spot Bond			8.25000	103.91593	8.25000	103.89272				0.00	0	770,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
CLN194 On 13/09/2021 Spot Bond			3.03500	128.45995	3.03500	128.44552				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2016 Spot Bond			2.40000	127.65684	2.40000	127.64469				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN199 On 20/12/2016 Spot Bond				101.96762		101.93473				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN200 On 17/10/2016 Spot Bond			9.41000	102.33290	9.42500	102.29781				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 20/10/2016 Spot Bond				100.63561		100.61162				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN219 On 20/10/2016 Spot Bond				100.65474		100.63188				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond			9.46000	102.34456	9.47500	102.30922				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			9.46000	102.34456	9.47500	102.30922				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 09/12/2016 Spot Bond			9.51000	101.05588	9.52500	101.01888				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 20/12/2016 Spot Bond				101.45600		101.43178				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				101.59626		101.56967				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>
CLN227 On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400				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 CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 14/02/2017 Spot Bond				100.09188		100.01230				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond				99.88390		99.86066				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	99.87592	9.35000	99.85112				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	99.87592	9.35000	99.85112				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 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>
CLN25 On 26/03/2017 Spot Bond				101.66508		101.64365				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>
CLN25 On 26/03/2017 Spot Bond				101.46698		101.44509				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>
CLN25 On 26/03/2017 Spot Bond				101.71730		101.69598				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>
CLN25 On 26/03/2017 Spot Bond				101.71730		101.69598				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>
CLN26 On 26/03/2017 Spot Bond				101.71730		101.69598				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 CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				101.42206		101.39991				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			10.32000	102.11202	10.33000	102.05808				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 30/04/2017 Spot Bond				100.83789		100.81499				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				103.99705		103.97408				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				101.52940		101.50551				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				101.52135		101.49761				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				101.55300		101.53065				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				99.93383		99.91171				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				99.84432		99.81832				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				101.68697		101.66493				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 07/06/2017 Spot Bond				102.23122		102.20887				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 10/08/2017 Spot Bond				100.43857		100.41541				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 CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 30/08/2017 Spot Bond				100.05087		100.02817				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				101.48709		101.46163				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				101.36228		101.33659				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				102.66899		102.64603				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	106.14100	10.00000	106.11400				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				101.18004		101.15448				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				101.34789		101.32248				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				101.23263		101.20696				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				101.54897		101.52318				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				101.20684		101.18128				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>
CLN297 On 30/06/2017 Spot Bond				101.50889		101.48389				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				101.27778		101.25065				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 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				185.11746		185.11746				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				102.36070		102.33632				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				185.73262		185.73262				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				184.30239		184.30239				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				185.28014		185.28014				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>
CLN313 On 14/11/2022 Spot Bond				100.10394		100.07793				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.89500	91.80316	11.90500	91.73176				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			12.41500	93.31886	12.42500	93.24512				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				101.22302		101.19700				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				101.55047		101.52261				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				100.10184		100.07636				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				100.52573		100.50138				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 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>
CLN32( On 30/04/2018 Spot Bond				100.47309		100.44668				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 30/04/2018 Spot Bond			8.80500	102.66244	8.80500	102.63814				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 24/07/2017 Spot Bond				100.44151		100.41751				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2018 Spot Bond				101.42919		101.40342				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2018 Spot Bond				101.45346		101.42727				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2023 Spot Bond				101.54724		101.51944				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2018 Spot Bond				101.48870		101.46392				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33( On 20/06/2017 Spot Bond				102.04264		102.00848				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33( On 20/06/2017 Spot Bond				88.77929		88.71407				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33( On 20/06/2018 Spot Bond				101.61917		101.59219				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33( On 30/06/2017 Spot Bond				101.22302		101.19700				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 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>
CLN337 On 20/09/2018 Spot Bond				159.58666		159.58666				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				100.46384		100.43903				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>
CLN341 On 20/12/2018 Spot Bond				101.78448		101.75260				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>
CLN343 On 30/06/2017 Spot Bond				101.22987		101.20371				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/06/2017 Spot Bond				102.03044		101.99649				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>
CLN344 On 20/12/2023 Spot Bond				101.68409		101.65600				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>
CLN345 On 20/12/2018 Spot Bond				101.30911		101.28737				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>
CLN346 On 20/12/2023 Spot Bond				101.50197		101.47495				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>
CLN347 On 28/07/2017 Spot Bond				100.45917		100.43457				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>
CLN348 On 30/06/2017 Spot Bond				101.19562		101.17015				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				100.44417		100.42178				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN351 On 28/05/2019 Spot Bond				99.77421		99.75162				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 CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 30/04/2018 Spot Bond				100.45234		100.42841				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				102.46273		102.43806				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 20/03/2019 Spot Bond				101.25266		101.22990				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN360 On 20/03/2024 Spot Bond			11.07500	101.62897	11.08500	101.54733				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				101.38331		101.36031				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				102.65287		102.62377				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			13.21500	104.24530	13.22500	104.16026				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.32350		100.29401				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			13.24500	97.99895	13.25500	97.91868				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.02000	105.70175	10.02000	105.67335				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.32350		100.29401				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 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>
CLN37( On 26/07/2022 Spot Bond				100.53006		100.50454				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/03/2024 Spot Bond				92.33914		92.30860				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/09/2023 Spot Bond				101.36288		101.34023				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/09/2023 Spot Bond				101.39062		101.36750				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/06/2019 Spot Bond				101.39078		101.36766				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 30/06/2017 Spot Bond				101.27368		101.24663				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/03/2021 Spot Bond			10.58500	101.39076	10.59500	101.32413				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 30/06/2017 Spot Bond				101.41038		101.38059				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/06/2019 Spot Bond				101.50682		101.47972				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/03/2024 Spot Bond			10.98000	102.12042	10.98000	102.09044				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/09/2024 Spot Bond			11.00000	104.57301	11.00000	104.54225				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/03/2021 Spot Bond				101.55351		101.52763				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 CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				100.57932		100.55736				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			13.00500	100.07016	13.01500	99.98645				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				101.67320		101.64323				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				101.39049		101.36737				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.58229		100.55615				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				101.48045		101.45581				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 01/10/2016 Spot Bond				101.00155		100.97973				0.00	0	0
<b>Total CLN390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN390 On 20/03/2017 Spot Bond				101.30453		101.28088				0.00	0	0
<b>Total CLN392 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN392 On 20/12/2019 Spot Bond				86.93863		86.93863				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond				101.37740		101.35252				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 02/03/2018 Spot Bond				101.72584		101.70213				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 CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 20/03/2020 Spot Bond				101.51313		101.48795				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				101.88598		101.85234				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>
CLN397 On 14/11/2022 Spot Bond				100.09848		100.07385				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.09796		100.07345				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 20/06/2020 Spot Bond				101.37740		101.35252				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				101.54724		101.51944				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>
CLN401 On 30/06/2017 Spot Bond				101.16339		101.14060				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>
CLN402 On 30/06/2017 Spot Bond				101.14079		101.11642				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>
CLN403 On 21/02/2018 Spot Bond				99.90981		99.87978				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>
CLN404 On 20/06/2016 Spot Bond				101.24382		101.22318				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>
CLN405 On 20/06/2020 Spot Bond				63.27852		63.27852				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>
CLN406 On 20/06/2020 Spot Bond				101.37445		101.34947				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 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>
CLN407 On 25/07/2016 Spot Bond				100.39245		100.37347				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>
CLN408 On 18/07/2020 Spot Bond				100.82409		100.79562				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>
CLN409 On 20/09/2020 Spot Bond				101.53107		101.50355				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>
CLN410 On 20/09/2020 Spot Bond				101.53915		101.51149				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>
CLN411 On 18/07/2020 Spot Bond				100.82834		100.79974				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>
CLN412 On 20/09/2020 Spot Bond				101.51491		101.48767				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				101.82155		101.78902				0.00	0	0
<b>Total CLN414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				101.59571		101.56707				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond				100.88346		100.85310				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000				0.00	0	0
<b>Total CLN417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN417</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 23/09/2020 Spot Bond				101.56906		101.54210				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond				101.67643		101.64640				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 CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	43.86967	7.01000	43.86155				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				101.69256		101.66226				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 26/01/2021 Spot Bond				100.71945		100.68594				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				102.27962		102.23914				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				102.09505		102.05779				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				102.27962		102.23914				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				105.30151		105.27439				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				102.03881		102.00252				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2018 Spot Bond				101.57955		101.55119				0.00	0	0
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 15/11/2020 Spot Bond				100.10254		100.02038				0.00	0	0
<b>Total CLN428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				102.01469		101.97882				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond				99.25434		99.25434				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 CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond				102.33571		102.29426				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond				102.44781		102.40440				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond				102.54378		102.49870				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond				99.94622		99.94622				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 30/06/2017 Spot Bond				101.11336		101.08953				0.00	0	0
<b>Total CLN435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond				101.52299		101.49561				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond				101.77239		101.74617				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 22/01/2017 Spot Bond				101.00047		100.96333				0.00	0	0
<b>Total CLN438 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN438</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 03/02/2021 Spot Bond				100.41991		100.39491				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44 On 20/03/2021 Spot Bond				100.00000	100.00000	1.18486				0.00	10,000,000,000	5,000,000,000
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
CLN55 On 18/04/2028 Spot Bond				171.08465		171.04361				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.54500	92.60473	9.54500	92.58114				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			9.16000	150.80439	9.16000	150.76739				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			9.16000	151.32844	9.16000	151.29131				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/10/2016 Spot Bond				100.91957		100.89563				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/10/2016 Spot Bond				101.10455		101.08137				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				101.47228		101.44778				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				101.38094		101.35799				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				101.39894		101.37569				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				100.90216		100.87671				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				101.39359		101.36842				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				100.52573		100.50138				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				101.27373		101.25062				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 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				101.35813		101.33556				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				101.34997		101.32754				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				101.35807		101.33550				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				101.39359		101.36842				0.00	0	0
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				99.82228		99.79688				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				100.84764		100.82283				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			9.59000	105.80064	9.60500	105.76878				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			9.64000	100.55439	9.64500	100.51853			1,928,000,000,000.00	200,000,000	930,000,000	
<b>Total COJ04 SPOT</b>									<b>1,928,000,000,000.00</b>	<b>200,000,000</b>	<b>930,000,000</b>	
<b>Total For COJ04</b>									<b>1,928,000,000,000.00</b>	<b>200,000,000</b>	<b>930,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			10.63500	110.32439	10.64500	110.24071			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>	
COJ07 On 23/03/2021 Spot Bond			10.79500	104.33395	10.80500	104.26542			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			10.85500	98.33742	10.86500	98.25649			0.00	0	0	
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			11.22500	93.25292	11.23500	93.18016			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 COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.89000	93.13856	11.89000	93.10918		16,646,000,000,000.00	1,400,000,000	350,000,000	
<b>Total COT02 SPOT</b>								<b>16,646,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>	
<b>Total For COT02</b>								<b>16,646,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>	
COT03 On 05/06/2028 Spot Bond			11.89000	86.43508	11.89000	86.40781		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				99.77242		99.74967		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>	
CPL011 On 12/12/2019 Spot Bond			100.00000	13.06057	100.00000	13.02858		0.00	0	0	
<b>Total CPL011U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL011U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL021 On 25/08/2017 Spot Bond				99.86956		99.84778		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				101.27783		101.25596		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				99.76403		99.74049		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>	
CPL021 On 12/03/2020 Spot Bond			100.00000	11.73507	100.00000	11.70632		0.00	0	0	
<b>Total CPL021U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL021U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL031 On 12/12/2018 Spot Bond			100.00000	18.65366	100.00000	18.60798		0.00	0	0	
<b>Total CPL031U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL031U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL041 On 26/08/2016 Spot Bond			100.00000	67.22774	100.00000	67.01785		0.00	0	0	
<b>Total CPL041U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL041U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL051 On 30/10/2018 Spot Bond			100.00000	16.67041	100.00000	16.62958		0.00	0	0	
<b>Total CPL051U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL051U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL061 On 30/11/2018 Spot Bond			100.00000	19.45876	100.00000	19.41057		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 CPL06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			12.56000	91.49638	12.57000	91.40666				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	24.14046	100.00000	24.08133				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	15.97427	100.00000	15.93515				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	24.87000	100.00000	24.80908				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.77000	99.87632	8.77500	99.84554				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 25/02/2016 Spot Bond				99.87759		99.85716				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				101.57722		101.55638				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>
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	99.97827				0.00	0	0
<b>Total DENG58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 04/02/2017 Spot Bond				100.32478		100.30306				0.00	0	0
<b>Total DENG59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total DENG61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT03L On 12/05/2016 Spot Bond			100.00000	87.99759	100.00000	87.80160				0.00	0	0
<b>Total DLT03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				101.56721		101.54482				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 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>
DLTB02 On 09/10/2017 Spot Bond				100.89540		100.87208				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>
DLTB03 On 03/08/2016 Spot Bond				100.36135		100.33869				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>
DLTC12 On 03/08/2016 Spot Bond				100.34863		100.32676				0.00	0	0
<b>Total DLTC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DNG60 On 04/08/2017 Spot Bond			100.00000	39.94498	100.00000	39.86413				0.00	0	0
<b>Total DNG60U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG60U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				101.78126		101.74943				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>
DOL003 On 24/01/2019 Spot Bond				100.86216		100.82592				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>
DOL004 On 20/06/2019 Spot Bond				101.55532		101.52738				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>
DOL007 On 20/12/2019 Spot Bond				59.70120		59.64790				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			10.32500	96.32198	10.33500	96.25658				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			8.31000	104.71076	8.32500	104.68260				0.00	0	0
<b>Total DV21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			10.09500	98.23804	10.10500	98.17983		1,354,749,000,000.00		134,200,000	77,400,000	
<b>Total DV22 SPOT</b>								<b>1,354,749,000,000.00</b>		<b>134,200,000</b>	<b>77,400,000</b>	
<b>Total For DV22</b>								<b>1,354,749,000,000.00</b>		<b>134,200,000</b>	<b>77,400,000</b>	
DV23 On 27/02/2023 Spot Bond			10.55500	97.08389	10.56500	97.00889		2,111,000,000,000.00		200,000,000	112,400,000	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DV23 SPOT</b>									<b>2,111,000,000,000.00</b>	<b>200,000,000</b>	<b>112,400,000</b>
<b>Total For DV23</b>									<b>2,111,000,000,000.00</b>	<b>200,000,000</b>	<b>112,400,000</b>
DV24 On 18/02/2024 Spot Bond			10.48500	95.79228	10.49500	95.71364			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			10.74000	95.59788	10.58500	96.61676			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>
DVC01 On 11/06/2016 Spot Bond				101.42641		101.40563			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 25/06/2016 Spot Bond				101.05272		101.03095			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>
DVC01 On 24/02/2016 Spot Bond				99.89459		99.87353			0.00	0	0
<b>Total DVC014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01 On 24/08/2016 Spot Bond				99.89363		99.87238			0.00	0	0
<b>Total DVC015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01 On 18/03/2016 Spot Bond				101.22096		101.19976			0.00	0	0
<b>Total DVC016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01 On 16/09/2016 Spot Bond				101.25740		101.23596			0.00	0	0
<b>Total DVC017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.05081		100.03096			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				101.00269		100.98223			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				100.66915		100.64813			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			9.19000	116.11219	9.20000	116.04420		69,844,000,000,000.00		7,600,000,000	3,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total E170 SPOT</b>									<b>9,844,000,000,000.00</b>	<b>7,600,000,000</b>	<b>3,800,000,000</b>
<b>Total For E170</b>									<b>9,844,000,000,000.00</b>	<b>7,600,000,000</b>	<b>3,800,000,000</b>
ECN20 On 14/03/2020 Spot Bond			10.21500	102.33263	10.22500	102.27237			255,375,000,000,000.00	25,000,000,000	25,000,000,000
<b>Total ECN20 SPOT</b>									<b>5,375,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
<b>Total For ECN20</b>									<b>5,375,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
ECN22 On 14/03/2022 Spot Bond			10.38500	101.41199	10.39500	101.34038			0.00	0	0
<b>Total ECN22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			10.60500	100.81163	10.61500	100.73093			0.00	0	0
<b>Total ECN24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			3.06000	101.49966	3.06000	101.48817			0.00	0	0
<b>Total ECN32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000			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>
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>
EFS00E On 23/10/2023 Spot Bond				100.65591		100.62229			0.00	0	0
<b>Total EFS00B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS00B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A On 28/10/2023 Spot Bond				100.42350		100.40053			0.00	0	0
<b>Total EFS0A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A On 28/10/2023 Spot Bond				100.51107		100.48408			0.00	0	0
<b>Total EFS0A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0CI On 28/10/2023 Spot Bond			100.00000	17.29941	100.00000	17.25704			0.00	0	0
<b>Total EFS0CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0CU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			2.47500	101.20261	2.47500	101.19278			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 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>
EL28 On 02/05/2028 Spot Bond			2.34000	125.97465	2.34000	125.96287			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			2.32500	113.57268	2.32500	113.56213			0.00	0	3,277,400
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,277,400</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>3,277,400</b>
EL30 On 29/07/2030 Spot Bond			2.32500	113.02637	2.32500	113.01584			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			2.41000	104.70295	2.41000	104.69301			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			2.45500	101.66701	2.45500	101.65719			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			10.63500	100.36376	10.64500	100.30056			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			10.53500	105.43868	10.54500	105.37031			0.00	0	0
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.94000	98.18102	10.94000	98.15230			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			11.17500	94.24901	11.18000	94.14592		372,499,247,550.00		33,333,266	16,666,633
<b>Total EMM04 SPOT</b>								<b>372,499,247,550.00</b>		<b>33,333,266</b>	<b>16,666,633</b>
<b>Total For EMM04</b>								<b>372,499,247,550.00</b>		<b>33,333,266</b>	<b>16,666,633</b>
EMM05 On 17/04/2029 Spot Bond			11.31500	100.84509	11.32000	100.79387		203,671,493,580.00		18,000,132	3,542,333,066
<b>Total EMM05 SPOT</b>								<b>203,671,493,580.00</b>		<b>18,000,132</b>	<b>3,542,333,066</b>
<b>Total For EMM05</b>								<b>203,671,493,580.00</b>		<b>18,000,132</b>	<b>3,542,333,066</b>
EMM06 On 23/06/2025 Spot Bond			11.04000	98.88055	11.04000	98.85144		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>
EPF002 On 28/05/2018 Spot Bond				95.67999		95.65846		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 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>
EPF002 On 12/09/2016 Spot Bond				101.43128		101.40962				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>
EPF003 On 06/11/2017 Spot Bond				100.26500		100.24219				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>
EPF004 On 06/11/2016 Spot Bond				100.25603		100.23404				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>
EPF005 On 19/08/2018 Spot Bond				99.99994		99.97814				0.00	0	0
<b>Total EPF006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF006 On 02/09/2020 Spot Bond				101.76007		101.73714				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 01/09/2018 Spot Bond			100.00000	10.45166	100.00000	10.42607				0.00	0	0
<b>Total EPF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF01U On 01/09/2019 Spot Bond			100.00000	4.28100	100.00000	4.27052				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC02 On 23/02/2016 Spot Bond				99.91544		99.89426				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>
EPFC16 On 23/02/2016 Spot Bond				99.91532		99.89418				0.00	0	0
<b>Total EPFC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC17 On 22/08/2016 Spot Bond				99.91095		99.88871				0.00	0	0
<b>Total EPFC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC18 On 04/05/2016 Spot Bond				100.31682		100.29564				0.00	0	0
<b>Total EPFC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC20 On 04/11/2016 Spot Bond				100.32795		100.30603				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 EPFC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2:On 22/08/2016 Spot Bond				100.31634		100.29519				0.00	0	0
<b>Total EPFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				97.35201		97.31999				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.03438		100.00885				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			11.17000	98.45556	11.18000	98.40830				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08:On 04/10/2018 Spot Bond				98.56464		98.53940				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.73682		100.70592				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>
EQS10:On 22/03/2016 Spot Bond			100.00000	95.39096	100.00000	95.15128				0.00	0	0
<b>Total EQS10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10U</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				100.04542		100.02263				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				100.04805		100.02392				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				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 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	106.14100	10.00000	106.11400				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				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				100.04374		100.02191				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				100.04365		100.02183				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				100.04497		100.02248				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				100.04185		100.02096				0.00	0	0
<b>Total ERSA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.04132		100.02069				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 17/11/2025 Spot Bond				100.04372		100.02188				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				100.04545		100.02269				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>
ES18 On 20/04/2018 Spot Bond			8.98000	103.58179	8.99000	103.53753		341,606,832,908,000.00	149,399,424,600	51,302,212,300		
<b>Total ES18 SPOT</b>								<b>1,606,832,908,000.00</b>	<b>149,399,424,600</b>	<b>51,302,212,300</b>		
<b>Total For ES18</b>								<b>1,606,832,908,000.00</b>	<b>149,399,424,600</b>	<b>51,302,212,300</b>		
ES23 On 25/01/2023 Spot Bond			9.74000	101.96140	9.75000	101.88478		318,803,985,022,000.00	32,731,415,300	15,041,411,900		
<b>Total ES23 SPOT</b>								<b>18,803,985,022,000.00</b>	<b>32,731,415,300</b>	<b>15,041,411,900</b>		
<b>Total For ES23</b>								<b>18,803,985,022,000.00</b>	<b>32,731,415,300</b>	<b>15,041,411,900</b>		
ES26 On 02/04/2026 Spot Bond			10.01000	89.43924	10.01000	89.41537		295,162,633,766,000.00	29,486,776,600	24,041,088,300		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES26 SPOT</b>									<b>15,162,633,766,000.00</b>	<b>29,486,776,600</b>	<b>24,041,088,300</b>
<b>Total For ES26</b>									<b>15,162,633,766,000.00</b>	<b>29,486,776,600</b>	<b>24,041,088,300</b>
ES33 On 15/09/2033 Spot Bond			10.63000	78.55104	10.63000	78.52869			525,850,743,538,000.00	143,541,932,600	70,936,700,000
<b>Total ES33 SPOT</b>									<b>15,850,743,538,000.00</b>	<b>143,541,932,600</b>	<b>70,936,700,000</b>
<b>Total For ES33</b>									<b>15,850,743,538,000.00</b>	<b>143,541,932,600</b>	<b>70,936,700,000</b>
ES42 On 25/04/2042 Spot Bond			10.76500	83.00276	10.77500	82.90702			564,887,518,840,000.00	52,474,456,000	48,887,228,000
<b>Total ES42 SPOT</b>									<b>14,887,518,840,000.00</b>	<b>52,474,456,000</b>	<b>48,887,228,000</b>
<b>Total For ES42</b>									<b>14,887,518,840,000.00</b>	<b>52,474,456,000</b>	<b>48,887,228,000</b>
EXX01 On 19/05/2017 Spot Bond				99.24508		99.22113			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				97.41680		97.39198			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>
FIFB02 On 17/04/2016 Spot Bond				100.67328		100.65141			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				101.16782		101.14584			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				99.93260		99.91007			0.00	0	0
<b>Total FIFB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB05 On 28/02/2017 Spot Bond				99.76131		99.73750			0.00	0	0
<b>Total FIFB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB06 On 25/08/2017 Spot Bond				99.86956		99.84778			0.00	0	0
<b>Total FIFB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB07 On 27/11/2017 Spot Bond				99.77523		99.75275			0.00	0	0
<b>Total FIFB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC22 On 25/02/2016 Spot Bond				99.87156		99.85019			0.00	0	0
<b>Total FIFC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC23 On 23/08/2016 Spot Bond				99.91160		99.88953			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 FIFC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC24 On 11/04/2016 Spot Bond				100.74451		100.72316				0.00	0	0
<b>Total FIFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC25 On 07/10/2016 Spot Bond				100.84438		100.82256				0.00	0	0
<b>Total FIFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC26 On 06/06/2016 Spot Bond				101.46039		101.43878				0.00	0	0
<b>Total FIFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC27 On 06/12/2016 Spot Bond				101.50669		101.48444				0.00	0	0
<b>Total FIFC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC28 On 10/08/2016 Spot Bond				100.22238		100.20015				0.00	0	0
<b>Total FIFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12349	100.00000	0.12319				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	0.12349	100.00000	0.12319				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>
FR002L On 02/08/2023 Spot Bond			100.00000	10.81009	100.00000	10.78332				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	10.52369	100.00000	10.49763				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				101.44857		101.42640				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				101.00667		100.98137				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4K On 15/09/2023 Spot Bond				101.61030		101.58564				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 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				101.71806		101.69175				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			10.49000	96.59454	10.50000	96.54425				0.00	0	0
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				101.39938		101.37923				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				101.39930		101.37915				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				100.54262		100.51923				0.00	0	6,963,000,000
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,963,000,000</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>0</b>	<b>6,963,000,000</b>
FRB11 On 11/12/2022 Spot Bond				103.28345		103.25922				0.00	0	0
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				101.75090		101.72621				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				101.91976		101.89477				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			11.28500	97.11286	11.29500	97.04596				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				103.31198		103.28466				0.00	0	100,000,000
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRB16 On 08/07/2025 Spot Bond				101.12809		101.10089				0.00	0	1,600,000,000
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
FRB17 On 08/01/2027 Spot Bond				101.14462		101.11701				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 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			11.34000	103.49427	11.35000	103.43912			13,267,800,000,000.00	1,170,000,000	870,000,000
<b>Total FRBC21 SPOT</b>									<b>13,267,800,000,000.00</b>	<b>1,170,000,000</b>	<b>870,000,000</b>
<b>Total For FRBC21</b>									<b>13,267,800,000,000.00</b>	<b>1,170,000,000</b>	<b>870,000,000</b>
FRBC2 On 21/12/2018 Spot Bond				102.52876		102.50366			0.00	0	0
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.33500	136.56523	2.33500	136.55248			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			2.72000	273.38797	2.72000	273.35971			0.00	0	360,000,000
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.57500	114.93704	2.57500	114.92556			0.00	0	0
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.17500	157.45401	3.17500	157.43578			0.00	0	1,070,000,000
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,070,000,000</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>1,070,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			3.32000	196.74420	3.32000	196.72069			0.00	0	100,000,000
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRBZ0 On 30/11/2020 Spot Bond			7.40400	70.58234	7.40500	70.56660			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			9.33500	45.19781	9.33500	45.18613			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			9.58000	43.80130	9.58000	43.78996			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>
FRC04U On 15/03/2017 Spot Bond			100.00000	38.52444	100.00000	38.43009			0.00	0	0
<b>Total FRC04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond				102.27298		102.24167			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 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>
FRC107 On 20/06/2017 Spot Bond				101.63548		101.60823				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>
FRC109 On 20/06/2017 Spot Bond				101.42343		101.39976				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>
FRC112 On 20/06/2017 Spot Bond				101.55721		101.53128				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>
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond				101.53107		101.50355				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				101.46155		101.43522				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				101.67623		101.64829				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				101.50682		101.47972				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 FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				101.59893		101.57024				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC133 On 20/09/2017 Spot Bond				101.95840		101.92351				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC134 On 20/09/2017 Spot Bond				101.90207		101.86816				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	32.20245	100.09221	32.12352				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				101.37255		101.34774				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				91.68965		89.96247				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>
FRC15:On 20/09/2017 Spot Bond				101.52447		101.49909				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			5.76400	98.00000	5.76400	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				101.54082		101.51516				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 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				101.41194		101.38847				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				101.43405		101.40819				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				101.86182		101.82860				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				101.40977		101.38434				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	71.61572	13.22500	71.59012				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				101.33206		101.30795				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				101.33368		101.30955				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				101.94522		101.91271				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				101.39197		101.36684				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			3.80500	104.09529	3.80500	104.08143				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				101.45023		101.42409				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				101.45023		101.42409				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 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				99.92212		99.89618				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				101.22302		101.19700				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				99.35464		99.32901				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				101.36931		101.34456				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				101.33854		101.31431				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 06/08/2023 Spot Bond				100.30910		100.28092				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2020 Spot Bond				101.55855		101.53055				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 06/08/2023 Spot Bond				47.22069		44.91005				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 26/01/2021 Spot Bond				100.56886		100.54171				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond				101.78126		101.74943				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	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>
FRC18:On 20/12/2018 Spot Bond				101.80484		101.77471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC185 On 20/03/2016 Spot Bond				101.32396		101.29999				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC186 On 20/03/2019 Spot Bond				101.43405		101.40819				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188 On 20/03/2019 Spot Bond				101.43405		101.40819				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189 On 14/03/2016 Spot Bond				101.40385		101.38261				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC190 On 02/04/2017 Spot Bond				100.99202		100.97032				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC191 On 02/04/2019 Spot Bond				101.04455		101.02170				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC192 On 08/04/2016 Spot Bond				100.89907		100.87897				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 08/04/2016 Spot Bond				100.86321		100.84239				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC194 On 20/06/2024 Spot Bond				101.51168		101.48448				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195 On 09/04/2016 Spot Bond				100.80331		100.78237				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC196 On 09/04/2016 Spot Bond				100.83816		100.81803				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC197 On 10/04/2016 Spot Bond				100.80119		100.78031				0.00	0	0
<b>Total FRC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC198 On 10/04/2016 Spot Bond				100.80331		100.78237				0.00	0	0
<b>Total FRC199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC199 On 17/04/2017 Spot Bond				100.71656		100.69333				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC200 On 17/04/2016 Spot Bond				100.65162		100.63044				0.00	0	0
<b>Total FRC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC201 On 17/04/2017 Spot Bond				100.71656		100.69333				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC202 On 17/04/2016 Spot Bond				100.64902		100.62792				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC203 On 06/05/2017 Spot Bond				100.28124		100.25695				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC204 On 06/05/2017 Spot Bond			8.75000	100.31305	8.75000	100.28894				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 20/06/2019 Spot Bond				105.43318		105.40675				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC206 On 20/09/2021 Spot Bond			100.00000	11.76864	100.00000	11.73982				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC207 On 20/09/2021 Spot Bond			100.00000	10.85660	100.00000	10.83001				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208 On 07/10/2020 Spot Bond				96.87047		96.83954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 20/12/2019 Spot Bond			100.00000	14.50664	100.00000	14.47111				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				101.52441		101.49750				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	40.72987	100.00000	40.63012				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				100.27153		100.24778				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	11.48560	100.00000	11.45748				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond			100.00000	28.53572	100.00000	28.46506				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				100.27149		100.24773				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	28.51129	100.00000	28.44069				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				100.27089		100.24719				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				100.25875		100.23616				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				100.37363		100.34995				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				100.35334		100.33101				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 31/01/2022 Spot Bond			3.14500	130.67258	3.14500	130.65751			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				100.20810		100.18590			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				100.20568		100.18375			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				100.20568		100.18375			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				99.93033		99.90700			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/09/2016 Spot Bond				101.49799		101.47643			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				101.35261		101.33160			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				101.35026		101.32376			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				101.50682		101.47972			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				101.14553		101.12196			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				100.69963		100.67721			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>
FRC23: On 31/01/2022 Spot Bond			4.00500	124.73115	4.00500	124.71389			0.00	0	0
<b>Total FRC233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23 On 20/12/2020 Spot Bond				102.17052		102.13196			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 26/01/2021 Spot Bond				100.75469		100.71969			0.00	0	0
<b>Total FRC235 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC235</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				101.71862		101.69390			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				100.47997		100.45596			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			3.67500	126.97379	3.67500	126.95734			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				101.54730		101.52154			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>
<b>Total For FRC68</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			3.72500	126.63106	3.72500	126.61448			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			3.70500	126.76803	3.70500	126.75149			0.00	0	0
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			3.36000	132.71862	3.36000	132.70255			0.00	0	0
<b>Total FRC72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			3.43000	146.05327	3.43000	146.03534			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				100.54049		100.51371			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC83 On 20/12/2016 Spot Bond				101.35809		101.33552				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				101.53756		101.51196				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				101.77877		101.74908				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				101.71687		101.68823				0.00	0	430,000,000
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
FRC94 On 20/03/2017 Spot Bond				101.47125		101.44476				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				101.46964		101.44317				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				101.35818		101.33763				0.00	0	0
<b>Total FRD003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 31/10/2020 Spot Bond				100.55342		100.52251				0.00	0	0
<b>Total FRD013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 22/12/2018 Spot Bond			100.00000	17.34825	100.00000	17.30576				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>
FRD09 On 26/06/2017 Spot Bond			100.00000	43.01804	100.00000	42.91269				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD11 On 08/11/2016 Spot Bond			100.00000	52.61560	100.00000	52.48531				0.00	0	0
<b>Total FRD11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13 On 31/12/2019 Spot Bond			100.00000	13.85772	100.00000	13.82378				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17 On 04/04/2017 Spot Bond				101.55695		101.53690			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				100.79370		100.77275			0.00	0	200,000,000
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.78612		100.76526			0.00	0	0
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				99.67229		99.65121			0.00	0	2,000,000,000
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
FRJ21 On 15/09/2021 Spot Bond				99.85304		99.83113			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				102.48652		102.69921			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			2.19800	107.41680	2.16800	108.30067			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			2.57500	113.92534	2.57500	113.91396			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 21/01/2017 Spot Bond				100.57762		100.55656			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	100.76303	10.38000	100.73466			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond			10.38000	100.76303	10.38000	100.73466			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>
FRS108 On 31/01/2038 Spot Bond			2.71500	111.24508	2.71500	111.23355			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.76000	211.94822	2.76000	211.92607			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			2.68500	111.81302	2.68500	111.80152			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			2.79000	211.09799	2.79000	211.07576			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				100.59679		100.56821			0.00	0	0
<b>Total FRS113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 31/01/2025 Spot Bond			3.06000	110.51775	3.06000	110.50527			0.00	0	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 31/03/2038 Spot Bond			2.88000	108.18245	2.88000	108.17076			0.00	0	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 05/05/2016 Spot Bond				61.02200		60.99800			0.00	0	0
<b>Total FRS117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 31/01/2038 Spot Bond			2.88000	108.18245	2.88000	108.17076			0.00	0	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 07/12/2033 Spot Bond			2.91000	207.73853	2.91000	207.71598			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 07/12/2033 Spot Bond			2.96000	206.35808	2.96000	206.33540			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/01/2025 Spot Bond			2.59000	100.50238	2.59000	100.49229			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 07/12/2033 Spot Bond			2.99000	205.53519	2.99000	205.51246			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			3.15500	103.30005	3.15500	103.28811			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>
FRS126 On 31/03/2028 Spot Bond			3.21500	156.81712	3.21500	156.79881			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			3.60500	95.87215	3.60500	95.85991			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>
FRS129 On 31/03/2028 Spot Bond			3.20500	156.97606	3.20500	156.95778			0.00	0	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 11/11/2015 Spot Bond				105.29096					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>
FRS131 On 31/03/2028 Spot Bond			3.26500	156.02523	3.26500	156.00679			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>
FRS132 On 07/12/2033 Spot Bond			3.50000	192.14428	3.50000	192.12038			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>
FRS133 On 24/03/2020 Spot Bond				76.37558		75.22946			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>
FRS134 On 31/01/2038 Spot Bond			3.53500	96.98394	3.53500	96.97173			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>
FRS135 On 31/01/2038 Spot Bond			3.50500	97.46522	3.50500	97.45303			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>
FRS136 On 31/01/2038 Spot Bond			3.31500	100.58164	3.31500	100.56959			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>
FRS137 On 31/03/2028 Spot Bond			3.07500	159.05940	3.07500	159.04142			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS138 On 07/12/2033 Spot Bond			3.27000	198.04601	3.27000	198.02261			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>
FRS139 On 08/08/2016 Spot Bond				100.22553		100.20499			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>
FRS140 On 19/09/2016 Spot Bond				101.22904		101.20967			0.00	0	0
<b>Total FRS140 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS140</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS141 On 03/10/2016 Spot Bond				106.48588		106.48125			0.00	0	0
<b>Total FRS141 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS141</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			3.20500	156.97606	3.20500	156.95778			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			3.20500	156.97606	3.20500	156.95778			0.00	0	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.48000	277.64858	2.48000	277.62164			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			2.37000	279.62783	2.37000	279.60154			0.00	0	0
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			3.09000	266.97177	3.09000	266.94150			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			2.80500	133.11004	2.80500	133.09591			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				100.47272		100.45005			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			2.33500	136.56523	2.33500	136.55248			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				100.69850		100.67503			0.00	800,000,000	200,000,000
<b>Total FRS56 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For FRS56</b>									<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
FRS59 On 07/10/2016 Spot Bond				100.95903		100.93649			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				100.36542		100.34228			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			2.55500	110.90435	2.55500	110.89333			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	46.48707	104.97509	46.36686			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	49.22412	101.07593	49.10240			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	43.18282	100.44759	43.07663			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	47.55493	100.76967	47.43766			0.00	0	0
<b>Total FRS76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			2.28000	119.22553	2.28000	119.21462			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			2.52000	115.45056	2.52000	115.43920			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				99.13034		99.12924			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			2.55000	115.17014	2.55000	115.15872			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				102.01717		101.99159			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			2.57000	276.04160	2.57000	276.01417			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				100.26109		100.23828			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				101.90393		101.88057			0.00	254,000,000	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>254,000,000</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>254,000,000</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			7.86000	103.51778	7.82500	103.51510			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.56500	103.56204	8.57000	103.53098			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			8.83000	106.85504	8.84000	106.81016			0.00	0	700,000,000
<b>Total FRX18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For FRX18</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
FRX19 On 15/11/2019 Spot Bond			9.44500	100.97365	9.45500	100.91741			0.00	0	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			9.74500	99.72386	9.75500	99.66226			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			10.51500	86.31747	10.52500	86.24853		5,257,500,000,000.00	500,000,000	500,000,000	
<b>Total FRX23 SPOT</b>								<b>5,257,500,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	
<b>Total For FRX23</b>								<b>5,257,500,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			10.65000	102.61476	10.65000	102.58566		0.00	0	0	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			11.01000	94.31899	11.01000	94.29138		0.00	0	500,000,000	
<b>Total FRX26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
<b>Total For FRX26</b>								<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
FRX30 On 31/01/2030 Spot Bond			11.16000	90.64022	11.16000	90.61318		0.00	0	0	
<b>Total FRX30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX30</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			11.25000	87.40464	11.25500	87.34625		0.00	0	500,000,000	
<b>Total FRX31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
<b>Total For FRX31</b>								<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
FRX45 On 14/04/2045 Spot Bond			11.28000	74.88339	11.28500	74.82915		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				101.21931		101.19909		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				101.23565		101.21515		0.00	0	0	
<b>Total FS1A4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FS1A4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FS1A5 On 20/03/2038 Spot Bond				101.27644		101.25525		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				101.34174		101.31945		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				101.39071		101.36759		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1D1 On 20/03/2038 Spot Bond				101.60274		101.57604			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				99.93837		99.91777			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				99.81661		99.79573			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				99.93621		99.91489			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				99.93381		99.91168			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				99.93181		99.90901			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				99.92304		99.89730			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>
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.80793	100.00000	2.80113			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	0.47109	100.00000	0.46995			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	15.58732	100.00000	15.54915				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	2.61512	100.00000	2.60871				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	0.43874	100.00000	0.43767				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L 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>
GBL02 On 15/10/2018 Spot Bond				100.80974		100.78602				0.00	0	0
<b>Total GBL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			10.24500	102.57076	10.25000	102.53750				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				101.80177		101.77899				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				101.86053		101.83703			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				101.88403		101.86025			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				102.03674		102.01112			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				102.22466		102.19675			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				102.34208		102.31275			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>
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GH41U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</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>
GPT36 On 26/05/2016 Spot Bond				100.16522		100.14456			0.00	0	0
<b>Total GPT36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	12.90082	100.00000	12.86922			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	32.10819	100.00000	32.02956			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	15.27573	100.00000	15.23832			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	9.80183	100.00000	9.77756			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.47582		100.45349			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				100.49513		100.47203			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				100.51908		100.49501			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				100.55229		100.52689			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				100.19247		100.11170			0.00	0	75,000,000
<b>Total GRT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For GRT02</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
GRT04 On 15/09/2016 Spot Bond				101.78149		101.76088			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				101.53337		101.51104			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				99.93085		99.90779			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				101.23915		101.21757			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT09 On 15/10/2018 Spot Bond				100.74346		100.72165			0.00	0	320,000,000
<b>Total GRT09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For GRT09</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002			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				101.89539		101.87473			0.00	0	0
<b>Total GSIZ16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.52261		100.49573			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	11.59118	100.00000	11.56309			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				101.46773		101.44552			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				100.39790		100.37573			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				100.23906		100.21653			0.00	0	0
<b>Total HILB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILC26 On 14/04/2016 Spot Bond				100.70599		100.68638			0.00	0	0
<b>Total HILC26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILC27 On 09/05/2016 Spot Bond				100.28702		100.26652			0.00	0	0
<b>Total HILC27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILC28 On 05/08/2016 Spot Bond				100.31260		100.29027			0.00	0	0
<b>Total HILC28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILC29 On 05/08/2016 Spot Bond				100.29935		100.27791			0.00	0	0
<b>Total HILC29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9.31483	100.00000	9.29202			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	9.31483	100.00000	9.29202			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	9.88129	100.00000	9.85709			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	9.88129	100.00000	9.85709			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	10.60961	100.00000	10.58362			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	10.60961	100.00000	10.58362			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	11.49977	100.00000	11.47160			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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.70098		100.67825			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				100.85713		100.83205			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				100.51902		100.49704			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	106.14100	10.00000	106.11400			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			10.12500	99.83588	10.13000	99.80417			0.00	0	0
<b>Total HPF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				99.92385		99.89837			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				99.92827		99.90427			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 31/07/2020 Spot Bond			9.43000	101.63951	9.44000	101.57785			0.00	0	1,050,000,000
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
HWAY2 On 07/12/2023 Spot Bond			2.36000	279.80859	2.36000	279.78237			0.00	0	7,708,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,708,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>7,708,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.23000	288.30808	2.23000	288.28208			0.00	0	1,099,800
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,099,800</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>1,099,800</b>
HWAY3 On 28/02/2033 Spot Bond			2.59000	97.72985	2.59000	97.72001			0.00	0	0
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			10.81500	88.07403	10.81500	88.04854			0.00	0	11,840,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,840,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>11,840,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			10.76500	88.22968	10.76500	88.20426			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	58.02059	100.00000	57.87849			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>
HWF05 On 09/10/2016 Spot Bond			100.00000	59.95644	100.00000	59.80961			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	63.84496	100.00000	63.69029			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	106.14100	10.00000	106.11400			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			1.91000	121.32110	1.91000	121.31117		33,259,976,000,000.00	17,413,600,000	82,916,100,600	
<b>Total I2025 SPOT</b>								<b>33,259,976,000,000.00</b>	<b>17,413,600,000</b>	<b>82,916,100,600</b>	
<b>Total For I2025</b>								<b>33,259,976,000,000.00</b>	<b>17,413,600,000</b>	<b>82,916,100,600</b>	
I2033 On 28/02/2033 Spot Bond			1.98000	100.96560	1.98000	100.95711		10,424,700,000,000.00	5,265,000,000	28,194,500,000	
<b>Total I2033 SPOT</b>								<b>10,424,700,000,000.00</b>	<b>5,265,000,000</b>	<b>28,194,500,000</b>	
<b>Total For I2033</b>								<b>10,424,700,000,000.00</b>	<b>5,265,000,000</b>	<b>28,194,500,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			1.95500	126.75916	1.95500	126.74864			46,424,212,000,000.00	23,746,400,000	227,705,564,400
<b>Total I2038 SPOT</b>									<b>16,424,212,000,000.00</b>	<b>23,746,400,000</b>	<b>227,705,564,400</b>
<b>Total For I2038</b>									<b>16,424,212,000,000.00</b>	<b>23,746,400,000</b>	<b>227,705,564,400</b>
I2046 On 31/03/2046 Spot Bond			2.02000	126.72585	2.02000	126.71513			321,850,236,000,000.00	159,331,800,000	122,590,510,000
<b>Total I2046 SPOT</b>									<b>1,850,236,000,000.00</b>	<b>159,331,800,000</b>	<b>122,590,510,000</b>
<b>Total For I2046</b>									<b>1,850,236,000,000.00</b>	<b>159,331,800,000</b>	<b>122,590,510,000</b>
I2050 On 31/12/2050 Spot Bond			2.01000	135.32089	1.98000	136.28309			32,153,970,000,000.00	15,997,000,000	44,708,900,000
<b>Total I2050 SPOT</b>									<b>2,153,970,000,000.00</b>	<b>15,997,000,000</b>	<b>44,708,900,000</b>
<b>Total For I2050</b>									<b>2,153,970,000,000.00</b>	<b>15,997,000,000</b>	<b>44,708,900,000</b>
IBL21 On 15/03/2016 Spot Bond			9.01000	104.11249	9.02500	104.08586			0.00	0	0
<b>Total IBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			8.99500	106.13658	9.00000	106.10154			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			8.83000	99.76651	8.84500	99.73625			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				100.37285		100.35082			0.00	0	0
<b>Total IBL33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			2.20000	134.15614	2.20000	134.14410			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			2.40500	136.04421	2.40500	136.03125			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				101.35672		101.33600			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			9.11500	102.67467	9.12000	102.64025			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				101.81982		101.79836			0.00	0	0
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400			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			9.82000	96.87840	9.83000	96.82942			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			10.24500	91.24145	10.25500	91.18672			0.00	0	0
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL48 On 19/03/2016 Spot Bond				101.26662		101.24748			0.00	0	3,000,000,000
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
IBL49 On 02/04/2018 Spot Bond			9.29500	99.10034	9.30000	99.06654			0.00	0	100,000,000
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IBL50 On 02/08/2020 Spot Bond			10.23500	96.43586	10.24500	96.37520			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				100.36358		100.34257			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				99.64558		99.62350			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			8.16000	99.98162	8.17500	99.95355			0.00	0	0
<b>Total IBL54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			9.60000	97.23136	9.61000	97.18537			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				100.44242		100.41903			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				100.08817		100.00742			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL58 On 13/02/2017 Spot Bond			8.76500	99.91139	8.77000	99.88322			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			9.56000	99.15634	9.57000	99.10551			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			10.70500	97.67750	10.71500	97.59753			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				101.03046		101.00986			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				100.47182		100.45128			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				100.19949		100.17808			0.00	0	600,000,000
<b>Total IBL63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For IBL63</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
IBL64 On 29/07/2019 Spot Bond				100.47757		100.45621			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				100.48600		100.46424			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				101.44052		101.41872			0.00	0	0
<b>Total IBL66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			3.13500	130.74353	3.13500	130.72850			0.00	0	0
<b>Total IBL67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				101.11001		101.08873			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	20.66565	100.00000	20.61505			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL73 On 19/08/2018 Spot Bond				99.99994		99.97830			0.00	0	0
<b>Total IBL73 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond				99.99994		99.97763			0.00	0	0
<b>Total IBL75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL76 On 25/11/2018 Spot Bond				99.86942		99.84764			0.00	0	0
<b>Total IBL76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond				99.86538		99.84293			0.00	0	0
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			10.75500	98.93971	10.76500	98.86506			0.00	0	0
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL79 On 27/01/2019 Spot Bond			9.39000	102.15390	9.40000	102.10271			0.00	0	0
<b>Total IBL79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL80U On 02/02/2019 Spot Bond			100.00000	17.09555	100.00000	17.05321			0.00	0	0
<b>Total IBL80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	10.53228	100.00000	10.50620			0.00	0	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL82 On 29/01/2019 Spot Bond				100.49445		100.47228			0.00	0	0
<b>Total IBL82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01U On 08/11/2026 Spot Bond			100.00000	0.01681	100.00000	0.01678			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				100.56666		100.54646			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				100.22690		100.20547			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			10.31500	95.53169	10.32500	95.47071			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				100.01496		101.94270			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				99.41888		101.40830			0.00	0	1,160,000,000
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,160,000,000</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>0</b>	<b>1,160,000,000</b>
IDCG06 On 24/11/2024 Spot Bond			10.99000	94.27999	10.99000	94.25229			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>
IDCG07 On 13/11/2020 Spot Bond				100.09518		100.01277			0.00	0	0
<b>Total IDCG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.84000	99.09991	11.84500	99.03515			0.00	0	0
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.25811	5.00000	100.24452			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	101.67351	5.00000	101.65980			0.00	0	0
<b>Total IDCP04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.73399	4.00000	101.72292			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	101.36183	4.00000	101.35086			0.00	0	0
<b>Total IDCP06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01U On 30/06/2016 Spot Bond			100.00000	92.04594	100.00000	91.81922			0.00	0	0
<b>Total IDW01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02U On 30/06/2016 Spot Bond			100.00000	91.99426	100.00000	91.76767			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW03L On 30/06/2016 Spot Bond			100.00000	91.99426	100.00000	91.76767			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>
IFC01 On 10/12/2024 Spot Bond			9.39000	97.71296	9.39000	97.68847			0.00	0	0
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	105.16321	9.20000	105.13699			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>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.59753	100.00000	8.57648			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>
IN269U On 25/07/2017 Spot Bond			100.00000	34.83963	100.00000	34.75431			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	27.16299	100.00000	27.09572			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	2.55178	100.00000	2.54696			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	9.98371	100.00000	9.95926			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	13.02666	100.00000	12.99510			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	13.63584	100.00000	13.60244			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	9.24076	100.00000	9.22031			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	61.99770	100.00000	61.84586			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	11.57352	100.00000	11.54517				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>
IN313U On 11/12/2018 Spot Bond			100.00000	19.44172	100.00000	19.39410				0.00	0	0
<b>Total IN313U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN315U On 25/06/2016 Spot Bond			100.00000	76.82768	100.00000	76.67184				0.00	0	0
<b>Total IN315U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN315U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN316U On 07/04/2016 Spot Bond			100.00000	91.39715	100.00000	91.17638				0.00	0	0
<b>Total IN316U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN316U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN317U On 20/12/2016 Spot Bond			100.00000	77.54308	100.00000	77.38923				0.00	0	0
<b>Total IN317U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN317U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN318U On 25/06/2017 Spot Bond			100.00000	39.79074	100.00000	39.70502				0.00	0	0
<b>Total IN318U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN318U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN319U On 20/12/2017 Spot Bond			100.00000	39.79074	100.00000	39.70502				0.00	0	0
<b>Total IN319U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN319U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN324U On 01/03/2017 Spot Bond			100.00000	46.53038	100.00000	46.41641				0.00	0	0
<b>Total IN324U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN324U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	10.44707	100.00000	10.42120				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN617U On 19/04/2016 Spot Bond			100.00000	85.88235	100.00000	85.68075				0.00	0	0
<b>Total IN617U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN617U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN620U On 09/05/2016 Spot Bond			100.00000	82.02247	100.00000	81.83857				0.00	0	0
<b>Total IN620U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN620U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN672U On 09/05/2016 Spot Bond			100.00000	82.02247	100.00000	81.83857				0.00	0	0
<b>Total IN672U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN672U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN701U On 20/04/2016 Spot Bond			100.00000	75.20661	100.00000	74.89712			0.00	0	0
<b>Total IN701U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN701U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA607 On 16/02/2016 Spot Bond			7.25000	99.94045	7.25000	99.96029			0.00	0	0
<b>Total INA607 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA607</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA608 On 23/02/2016 Spot Bond			7.25000	99.86115	7.25000	99.84135			0.00	0	0
<b>Total INA608 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA608</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA609 On 01/03/2016 Spot Bond			7.25000	99.72269	7.25000	99.70294			0.00	0	0
<b>Total INA609 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA609</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA614 On 05/04/2016 Spot Bond			7.35000	99.02293	7.35000	99.00319			0.00	0	0
<b>Total INA614 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA614</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA618 On 03/05/2016 Spot Bond			7.50000	98.44245	7.50000	98.42254			0.00	0	0
<b>Total INA618 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA618</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA619 On 10/05/2016 Spot Bond			7.50000	98.30326	7.50000	98.28341			0.00	0	0
<b>Total INA619 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA619</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA621 On 24/05/2016 Spot Bond			7.50000	98.02605	100.00000	79.17570		33,000,000,000,000.00	4,400,000,000	2,500,000,000	
<b>Total INA621 SPOT</b>								<b>33,000,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,500,000,000</b>	
<b>Total For INA621</b>								<b>33,000,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,500,000,000</b>	
INF547 On 10/05/2016 Spot Bond				100.18270		100.16236			0.00	0	0
<b>Total INF547 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INF547</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			11.33298	101.72424	11.32290	101.69425			0.00	0	0
<b>Total ING115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING116 On 31/03/2016 Spot Bond			11.33298	101.46187	11.32290	101.43196			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				101.46727		101.44250			0.00	0	0
<b>Total ING132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING138 On 22/03/2017 Spot Bond				101.44046		101.41616				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	102.45906	6.50000	102.44115				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				101.49066		101.46383				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				89.25526		89.25526				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>
ING211 On 12/04/2016 Spot Bond				100.73897		100.71726				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	106.14100	10.00000	106.11400				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				101.41371		101.38787				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				101.39268		101.36992				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>
INGR06 On 10/06/2016 Spot Bond				105.76575		105.74486				0.00	410,000,000	410,000,000
<b>Total INGR06 SPOT</b>										<b>0.00</b>	<b>410,000,000</b>	<b>410,000,000</b>
<b>Total For INGR06</b>										<b>0.00</b>	<b>410,000,000</b>	<b>410,000,000</b>
INLV01 On 12/08/2024 Spot Bond				100.21518		100.18512				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>
INLV02 On 20/10/2025 Spot Bond				100.80429		100.77640				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond				100.24831		100.21805				0.00	0	0
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV04 On 11/02/2021 Spot Bond			12.78500	100.21841	12.79500	100.14828			0.00	0	0
<b>Total INLV04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400			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				100.79529		100.77337			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				100.80530		100.78311			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			8.66000	103.23206	8.67500	103.19200			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				100.98287		100.96147			0.00	0	0
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				101.00543		100.98353			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				101.02049		100.99827			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				100.72912		100.70771			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				100.76525					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				100.74343		100.72161			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>
IPF13 On 04/12/2020 Spot Bond				101.72410		101.70106			0.00	0	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond				101.40213		101.38033				0.00	0	0
<b>Total IPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond				101.44568		101.42319				0.00	0	0
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond				101.47180		101.44890				0.00	0	0
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond				101.30707		101.28506				0.00	0	0
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				101.32311		101.30083				0.00	0	0
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				101.33915		101.31659				0.00	0	0
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC09 On 29/04/2016 Spot Bond				100.42650		100.40619				0.00	0	0
<b>Total IPFC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			10.68500	97.13051	10.69500	97.06460				0.00	0	6,850,000,000
<b>Total IPL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,850,000,000</b>
<b>Total For IPL10</b>										<b>0.00</b>	<b>0</b>	<b>6,850,000,000</b>
IPL6 On 28/09/2017 Spot Bond			9.59500	104.11917	9.50000	104.23138		51,813,000,000,000.00		5,400,000,000	2,870,000,000	
<b>Total IPL6 SPOT</b>								<b>51,813,000,000,000.00</b>		<b>5,400,000,000</b>	<b>2,870,000,000</b>	
<b>Total For IPL6</b>								<b>51,813,000,000,000.00</b>		<b>5,400,000,000</b>	<b>2,870,000,000</b>	
IPL7 On 05/04/2018 Spot Bond				100.97065		100.94895				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				100.86125		100.83881				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				99.85155		99.82917				0.00	0	4,452,100,000
<b>Total IPL9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,452,100,000</b>
<b>Total For IPL9</b>										<b>0.00</b>	<b>0</b>	<b>4,452,100,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015 On 20/09/2022 Spot Bond				102.44509		102.42165			0.00	0	170,000,000
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
IV016 On 06/12/2021 Spot Bond				101.86578		101.83987			0.00	0	0
<b>Total IV016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			3.08500	131.09899	3.08500	131.08409			0.00	0	300,000,000
<b>Total IV017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For IV017</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
IV019 On 31/03/2028 Spot Bond			3.76500	148.35699	3.76500	148.33747			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				101.11683		101.09239			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				100.94065		100.91616			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				100.66733		100.64218			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				101.65040		101.62543			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				99.48800		99.46263			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			3.91000	103.22425	3.91000	103.21021			0.00	0	46,625,500
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>46,625,500</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>46,625,500</b>
IV030A On 31/01/2025 Spot Bond			3.91000	103.22425	3.91000	103.21021			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				101.80999		101.78365			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV032 On 14/08/2023 Spot Bond				99.78395		99.70040			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>
IV033 On 11/02/2021 Spot Bond				100.24619		100.21619			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			12.48500	100.21181	12.49500	100.14221			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV057U On 14/07/2018 Spot Bond			100.00000	14.66047	100.00000	14.62457			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			11.35000	108.66528	11.36000	108.61275			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				101.98578		101.95891			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			3.86500	146.87659	3.86500	146.85687			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>
IV610U On 04/03/2016 Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0
<b>Total IV610U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV610U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV611U On 11/03/2016 Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0
<b>Total IV611U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV611U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV619U On 06/05/2016 Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0
<b>Total IV619U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV619U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA607 On 18/02/2016 Spot Bond			7.25000	99.98014	7.25000	99.94045			0.00	0	0
<b>Total IVA607 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA607</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA609 On 03/03/2016 Spot Bond			7.25000	99.68320	7.25000	99.66347			0.00	0	0
<b>Total IVA609 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA609</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA610 On 10/03/2016 Spot Bond			7.35000	99.53898	7.35000	99.51904			0.00	0	0
<b>Total IVA610 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA610</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA614 On 07/04/2016 Spot Bond			7.35000	98.98345	7.35000	98.96373			0.00	0	0
<b>Total IVA614 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA614</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA618 On 05/05/2016 Spot Bond			7.50000	98.40264	7.50000	98.38275			0.00	0	0
<b>Total IVA618 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA618</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA619 On 12/05/2016 Spot Bond			7.50000	98.28341	7.50000	98.28341			0.00	0	0
<b>Total IVA619 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA619</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA621 On 26/05/2016 Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0
<b>Total IVA621 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA621</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	106.14100	10.00000	106.11400			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>
IVC007 On 04/04/2016 Spot Bond				100.94825		100.92751			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				99.93872		99.91820			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				99.93015		99.90681			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				99.78039		101.73995			0.00	0	0
<b>Total IVC016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.81880		100.79690			0.00	0	0
<b>Total IVC017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC018 On 12/07/2016 Spot Bond				100.82395		100.80191				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				100.83424		100.81193				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				100.78791		100.76682				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				100.65825		100.63609				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				100.49740		100.47510				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				101.32550		101.30349				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				100.08971		100.01065				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				99.85799		99.83768				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				99.85931		99.83918				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				101.02448		101.00207				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				100.49552		100.47403				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				101.23565		101.21515				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond				101.12176		101.09979			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				101.14944		101.12692			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				101.14943		101.12692			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			10.16000	98.39686	10.17000	98.34228			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	15.74783	100.00000	15.71278			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	14.50946	100.00000	14.47391			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			10.35500	96.55848	10.36500	96.49199			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				100.50571		100.48300			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>
IVC046 On 24/10/2017 Spot Bond				101.20396		101.18307			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>
IVC048 On 06/11/2017 Spot Bond				100.27537		100.25162			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				99.93101		99.90794			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				101.77943		101.75595			0.00	0	0
<b>Total IVC050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC051 On 03/02/2018 Spot Bond				100.39495		100.37151			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>
IVC053 On 11/02/2018 Spot Bond				100.19828		100.17431			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				101.66247		101.64052			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				101.22548		101.20241			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				100.48323		100.46160			0.00	0	0
<b>Total IVC056 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC056</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC058 On 03/01/2018 Spot Bond				101.02312		101.00074			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				101.52796		101.50613			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				100.44013		100.41688			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				101.05788		101.03483			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>
IVC062 On 14/08/2016 Spot Bond				100.09353		100.01357			0.00	0	0
<b>Total IVC062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond				100.28329		100.25846			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>
IVC064 On 15/09/2018 Spot Bond				101.52027		101.49700			0.00	0	0
<b>Total IVC064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC065 On 10/09/2018 Spot Bond				101.65102		101.62727			0.00	0	0
<b>Total IVC065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC066 On 18/09/2016 Spot Bond				101.35337		101.33200			0.00	0	0
<b>Total IVC066 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC066</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC067 On 04/02/2017 Spot Bond				100.35737		100.33476			0.00	0	0
<b>Total IVC067 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC067</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond				100.67480		100.65126			0.00	0	0
<b>Total IVC070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	1.79756	100.00000	1.79416			0.00	0	0
<b>Total IVC68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				100.50781		100.48077			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>
JDG03U On 21/02/2016 Spot Bond			100.00000	99.45504	100.00000	99.18478			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>
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond				101.63627		101.61360			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				101.56638		101.54268			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				101.70588		101.68084			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>
KSB007 On 31/08/2017 Spot Bond				104.23465		104.20693			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008 On 01/11/2017 Spot Bond				100.51008		100.48291			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>
KSB009 On 05/08/2020 Spot Bond				100.41804		100.38933			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			9.54000	131.63138	9.54000	131.59768			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				101.01516		100.99438			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				99.46489		99.44251			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				101.63206		101.61065			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				101.29501		101.27364			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				100.51702		100.49376			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			10.81500	98.53947	10.82500	98.48131			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	99.84552	9.71000	99.81980			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				100.42697		100.40445			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			9.65500	97.43974	9.66000	97.40786		62,950,600,000,000.00	6,520,000,000	3,286,000,000	
<b>Total LGL02 SPOT</b>								<b>2,950,600,000,000.00</b>	<b>6,520,000,000</b>	<b>3,286,000,000</b>	
<b>Total For LGL02</b>								<b>2,950,600,000,000.00</b>	<b>6,520,000,000</b>	<b>3,286,000,000</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
LGL03 On 03/04/2018 Spot Bond			9.89500	98.66482	9.90000	98.62967			7,916,000,000,000.00	800,000,000	270,000,000
<b>Total LGL03 SPOT</b>									<b>7,916,000,000,000.00</b>	<b>800,000,000</b>	<b>270,000,000</b>
<b>Total For LGL03</b>									<b>7,916,000,000,000.00</b>	<b>800,000,000</b>	<b>270,000,000</b>
LGL04 On 14/08/2020 Spot Bond			10.92000	94.02592	10.93000	93.96505			12,667,200,000,000.00	1,160,000,000	580,000,000
<b>Total LGL04 SPOT</b>									<b>12,667,200,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>
<b>Total For LGL04</b>									<b>12,667,200,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>
LGL05 On 12/12/2021 Spot Bond				101.65019		101.62522			0.00	0	100,000,000
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
LHL03 On 13/12/2016 Spot Bond				102.28823		102.25355			0.00	0	0
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL13 On 10/09/2016 Spot Bond				101.65083		101.62708			0.00	0	0
<b>Total LHL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond				100.13491		100.04516			0.00	0	0
<b>Total LHL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL18 On 14/11/2018 Spot Bond			13.89000	101.60224	13.90000	101.53507			0.00	0	0
<b>Total LHL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			14.81500	101.63795	14.82500	101.56222			0.00	0	0
<b>Total LHL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				99.81562		99.78491			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				99.93298		99.91059			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				99.92898		99.90524			0.00	0	0
<b>Total LRFB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				99.92418		99.89884			0.00	0	0
<b>Total LRFC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ07 On 11/11/2016 Spot Bond				100.16978		100.14853			0.00	0	0
<b>Total MAQ077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 12/12/2016 Spot Bond				101.17838		101.15909			0.00	0	0
<b>Total MAQ078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 18/04/2016 Spot Bond				98.88409		98.86518			0.00	0	0
<b>Total MAQ080 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ080</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 02/02/2017 Spot Bond				100.29761		100.27630			0.00	0	0
<b>Total MAQ081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				99.79094		99.76984			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				99.78958		99.76833			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				89.82721		89.80919			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				89.24622		89.22730			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				101.39798		101.36785			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 07/04/2016 Spot Bond				102.75356		102.73403			0.00	0	0
<b>Total MBC026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				101.30630		101.28554			0.00	0	3,300,000,000
<b>Total MBF030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
<b>Total For MBF030</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
MBF03 On 28/03/2016 Spot Bond				101.13994		101.12124			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF03: On 10/12/2016 Spot Bond				101.46762		101.44691				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				100.09755		100.07630				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				100.51592		100.49531				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				100.24007		100.21918				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				100.24486		100.22354				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 11/04/2016 Spot Bond				100.77687		100.75661				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				100.77522		100.75385				0.00	0	0
<b>Total MBF045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 17/08/2018 Spot Bond				99.91013		99.88860				0.00	0	1,500,000,000
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
MBF04: On 07/06/2019 Spot Bond				101.58707		101.56499				0.00	0	0
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/09/2016 Spot Bond				101.03051		101.00992				0.00	0	0
<b>Total MBLSA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/10/2017 Spot Bond			2.30000	103.24290	2.30000	104.82399				0.00	0	0
<b>Total MBLSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 11/12/2017 Spot Bond				98.49932		99.67964				0.00	0	0
<b>Total MBLSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 22/12/2016 Spot Bond				101.09467		101.07544			0.00	0	0
<b>Total MBLSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	91.93955	100.00000	91.70854			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	41.30593	100.00000	41.20477			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	28.39569	100.00000	28.32614			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	28.47150	100.00000	28.40176			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	27.31572	100.00000	27.24808			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	51.45452	100.00000	51.32710			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				100.47750		100.45614			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			9.79000	101.07913	9.80000	101.02644			0.00	0	0
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			9.84000	100.58432	9.85000	100.53174			0.00	0	10,000,000
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
MEFSA On 05/10/2016 Spot Bond				102.83401		102.81024			0.00	0	0
<b>Total MEFSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.86775		100.84452			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA On 05/07/2026 Spot Bond				100.90838		100.88423			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			8.93000	102.99513	8.93500	102.96756			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			9.81000	99.98034	9.82000	99.92963			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			10.61000	98.63883	10.62000	98.56858			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 20/12/2018 Spot Bond				101.26829		101.24724			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			10.61500	100.63428	10.62500	100.57601			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>
MIIL02 On 31/05/2017 Spot Bond			9.85500	100.66151	9.86000	100.62921			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				101.39525		101.37356			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			10.48500	102.64880	10.49500	102.58176			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				99.04782		101.21498			0.00	0	0
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2030 Spot Bond			12.19000	95.28789	12.19000	95.25692			0.00	0	0
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2017 Spot Bond			11.73500	96.30777	11.74500	96.23422		24,643,500,000,000.00	2,100,000,000	1,100,000,000	
<b>Total MMIG05 SPOT</b>								<b>24,643,500,000,000.00</b>	<b>2,100,000,000</b>	<b>1,100,000,000</b>	
<b>Total For MMIG05</b>								<b>24,643,500,000,000.00</b>	<b>2,100,000,000</b>	<b>1,100,000,000</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
MMS01 On 10/12/2016 Spot Bond			100.00000	60.93700	100.00000	60.78776			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			9.55500	100.59358	9.56000	100.56208			0.00	0	0
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN04 On 13/07/2017 Spot Bond			9.54500	101.75988	9.30000	102.05096		248,465,895,000,000.00	26,031,000,000	8,767,000,000	
<b>Total MTN04 SPOT</b>								<b>18,465,895,000,000.00</b>	<b>26,031,000,000</b>	<b>8,767,000,000</b>	
<b>Total For MTN04</b>								<b>18,465,895,000,000.00</b>	<b>26,031,000,000</b>	<b>8,767,000,000</b>	
N4A211 On 14/08/2020 Spot Bond			100.89771	7.70394	100.89771	7.68472			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	7.79786	100.61875	7.77843			0.00	0	0
<b>Total N4A302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5A16 On 20/06/2016 Spot Bond				101.21114		101.19106			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5B23 On 20/06/2023 Spot Bond				101.29278		101.27132			0.00	0	0
<b>Total N5B23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5B23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				101.30911		101.28737			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				101.48697		101.46223			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				94.20952		94.18403			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	12.38048	100.00000	12.35016			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>
N5G23L On 20/06/2023 Spot Bond			100.00000	13.25014	100.00000	13.21769			0.00	0	0
<b>Total N5G23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			10.80500	90.08642	10.81500	90.01698			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			10.48500	98.28766	10.49500	98.22657			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			8.53500	99.79144	8.55000	99.76269			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			10.05500	97.78696	10.06500	97.72438			0.00	0	20,000,000
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NBK12 On 19/03/2021 Spot Bond			9.93500	101.75474	9.94500	101.68900			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			10.40500	100.44440	10.41500	100.36394			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13I On 21/02/2017 Spot Bond				100.46354		100.44342			0.00	0	20,000,000
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NBK14I On 26/06/2021 Spot Bond			10.29500	97.34192	10.30500	97.27587			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>
NBK15I On 11/02/2022 Spot Bond			10.53500	92.59087	10.54500	92.52333			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				102.54361		102.52285			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>
NBK16I On 12/02/2025 Spot Bond			11.15000	90.62851	11.15000	90.60150		38,356,000,000,000.00	3,440,000,000	1,060,000,000	
<b>Total NBK16A SPOT</b>								<b>38,356,000,000,000.00</b>	<b>3,440,000,000</b>	<b>1,060,000,000</b>	
<b>Total For NBK16A</b>								<b>38,356,000,000,000.00</b>	<b>3,440,000,000</b>	<b>1,060,000,000</b>	
NBK16I On 25/07/2016 Spot Bond				100.39877		100.37825			0.00	0	0
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17I On 22/04/2026 Spot Bond			11.32000	95.07730	11.32000	95.04870			0.00	0	1,150,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
NBK17I On 28/11/2016 Spot Bond				101.66330		101.64306			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 01/06/2020 Spot Bond			10.24500	98.64944	10.25500	98.58922			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				101.02864		101.00828			0.00	0	0
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 01/06/2022 Spot Bond			10.68500	97.38221	10.69500	97.31093			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				100.75092		100.73028			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20/ On 01/06/2026 Spot Bond			11.39000	96.08145	11.39000	96.05238			0.00	0	200,000,000
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK20I On 25/06/2021 Spot Bond				101.10270		101.07997			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			11.59000	94.83161	11.59000	94.80226			0.00	0	200,000,000
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK21I On 10/11/2017 Spot Bond				100.07521		100.05348			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>
NBK22/ On 19/11/2022 Spot Bond			9.73500	104.14440	9.74000	104.09261			0.00	0	0
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				100.02408		100.00193			0.00	0	0
<b>Total NBK22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23/ On 19/11/2025 Spot Bond			11.24000	99.42699	11.24000	99.39712			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond				100.16303		100.14050			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>
NBK24/ On 19/11/2027 Spot Bond			11.49000	99.19550	11.49000	99.16506		22,980,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total NBK24A SPOT</b>								<b>22,980,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For NBK24A</b>								<b>22,980,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
NBK24I On 11/02/2022 Spot Bond				100.18869		100.16593			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				100.17318		100.14916			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>
NBK26/ On 18/02/2026 Spot Bond			100.00000	0.03014	100.00000	0.03007			0.00	0	0
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK26I On 22/04/2026 Spot Bond				100.62466		100.60107			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				101.55353		101.53141			0.00	0	0
<b>Total NBK27B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond				99.99989		99.97785			0.00	0	0
<b>Total NBK28B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29I On 18/02/2019 Spot Bond			100.00000	8.61126	100.00000	8.58993			0.00	0	0
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond			100.00000	1.44473	100.00000	1.44115			0.00	0	0
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK32I On 18/02/2026 Spot Bond			100.00000	0.01666	100.00000	0.01662			0.00	0	0
<b>Total NBK32B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK32B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			9.72000	110.00489	9.73000	109.94584		23,328,000,000,000.00	2,400,000,000	600,000,000	
<b>Total NBK3A SPOT</b>								<b>23,328,000,000,000.00</b>	<b>2,400,000,000</b>	<b>600,000,000</b>	
<b>Total For NBK3A</b>								<b>23,328,000,000,000.00</b>	<b>2,400,000,000</b>	<b>600,000,000</b>	
NBK4 On 28/10/2024 Spot Bond			11.71500	38.19286	11.71500	38.18130			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				100.70412		100.68045			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			8.46000	103.88540	8.47500	103.86008			0.00	0	0
<b>Total NBK9A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9B On 23/03/2016 Spot Bond				101.23066		101.20963			0.00	0	0
<b>Total NBK9B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN69 On 27/05/2016 Spot Bond				98.12742		98.10831			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 15/08/2017 Spot Bond				100.09600		100.01546				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				101.32133		101.29939				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 09/10/2017 Spot Bond				101.31981		101.29791				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				101.21599		101.19582				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				101.19591		101.17412				0.00	0	0
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/06/2016 Spot Bond				101.19510		101.17332				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				100.47510		100.45386				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				101.36931		101.34456				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			10.88500	103.24243	10.88500	103.21238				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				101.36121		101.33660				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			10.92000	102.09079	10.92000	102.06097				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				101.36931		101.34456				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/12/2016 Spot Bond				101.23644		101.21397			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				101.25693		101.23607			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				101.38226		101.35729			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				101.39845		101.37320			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				101.74949		101.72670			0.00	0	0
<b>Total NCLN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				100.84575		100.82372			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				101.36445		101.33979			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>
NCLN9 On 08/10/2018 Spot Bond				100.91213		100.89014			0.00	0	0
<b>Total NCLN95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.59339		100.56797			0.00	0	0
<b>Total NED13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.81711		100.79069			0.00	0	186,400,000
<b>Total NED14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>186,400,000</b>
<b>Total For NED14</b>									<b>0.00</b>	<b>0</b>	<b>186,400,000</b>
NED15 On 08/04/2024 Spot Bond			11.02000	102.43980	11.03000	102.38406			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				98.53630		98.51000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED17 On 14/10/2024 Spot Bond				100.86626		100.83977			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				100.78156		100.75629			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				101.24499		101.21783			0.00	0	100,000,000
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NED20 On 01/07/2020 Spot Bond			12.16500	98.58983	12.17500	98.52531			0.00	0	1,990,000,000
<b>Total NED20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
<b>Total For NED20</b>									<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
NED9 On 06/07/2017 Spot Bond				100.82438		100.80549			0.00	0	0
<b>Total NED9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	117.02072	9.44500	116.99106			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 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400			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			2.38000	175.56443	2.38000	175.54788			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			2.77000	113.13688	2.77000	113.12497			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	194.07219	3.45000	194.05431			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			3.16000	109.63040	3.16000	109.61772			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB14 On 31/03/2028 Spot Bond			3.35500	144.42332	3.35500	144.40592			0.00	0	0
<b>Total NILB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			3.26500	156.02523	3.26500	156.00679			0.00	0	200,000,000
<b>Total NILB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NILB15</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NMP20 On 24/07/2020 Spot Bond			9.66500	99.54097	9.67500	99.48003			0.00	0	0
<b>Total NMP20N SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			10.29500	100.39381	10.30500	100.33185			0.00	0	0
<b>Total NQ1A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				100.11806		100.09864			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>
NQ1A16 On 22/05/2048 Spot Bond				99.93939		99.91914			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>
NQ1A17 On 22/05/2050 Spot Bond				99.93743		99.91651			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>
NQ1A18 On 22/05/2049 Spot Bond				99.93863		99.91811			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>
NQ1A19 On 22/05/2050 Spot Bond				99.93511		99.91341			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>
NQ1B10 On 22/05/2020 Spot Bond			10.49500	100.39027	10.50500	100.32792			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>
NQ1B15 On 22/05/2050 Spot Bond				99.93623		99.91490			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>
NQ1B16 On 22/05/2049 Spot Bond				99.93703		99.91598			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2052 Spot Bond				99.93156		99.90872			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			10.69500	100.38675	10.70500	100.32400			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				99.93543		99.91384			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				99.93503		99.91331			0.00	0	0
<b>Total NQ1C16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				99.92811		99.90411			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				99.92008		99.89341			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				99.92501		99.89997			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				99.93383		99.91170			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			9.61000	108.98242	9.62000	108.92958			0.00	0	600,000,000
<b>Total NRA018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA018</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02 On 31/10/2022 Spot Bond			10.41500	112.38903	10.42500	112.30763		4,166,000,000,000.00		400,000,000	800,000,000
<b>Total NRA022 SPOT</b>								<b>4,166,000,000,000.00</b>		<b>400,000,000</b>	<b>800,000,000</b>
<b>Total For NRA022</b>								<b>4,166,000,000,000.00</b>		<b>400,000,000</b>	<b>800,000,000</b>
NRA02 On 31/05/2023 Spot Bond			2.27500	176.23773	2.27500	176.22161			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			11.79000	105.66685	11.79000	105.63379			0.00	0	2,510,000,000
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,510,000,000</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>2,510,000,000</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
NTC12 On 25/08/2016 Spot Bond				100.23195		100.21088				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				101.42192		101.40001				0.00	0	0
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				99.68878		99.66714				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				99.64849		99.62632				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond				100.48209		100.45901				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>
NYT101 On 28/05/2020 Spot Bond				102.03931		102.01346				0.00	0	0
<b>Total NYT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT102 On 28/05/2020 Spot Bond				102.53464		102.50110				0.00	0	0
<b>Total NYT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13U On 28/05/2020 Spot Bond			100.00000	20.83544	100.00000	20.78498				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>
OML02 On 21/11/2024 Spot Bond				100.15046		100.12672				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 27/11/2019 Spot Bond			10.81500	97.37910	10.82500	97.32149				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				101.60556		101.58170				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			11.01500	100.04793	11.02500	99.98709				0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML06 On 19/03/2027 Spot Bond			11.58500	98.90497	11.59500	98.83306			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			12.14000	98.16960	12.14000	98.13781			0.00	0	940,000,000
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
OML08 On 14/09/2025 Spot Bond				101.56817		101.54387			0.00	0	100,000,000
<b>Total OML08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For OML08</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
OML09 On 14/09/2022 Spot Bond			11.57500	101.66769	11.58500	101.59202		23,150,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total OML09 SPOT</b>								<b>23,150,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For OML09</b>								<b>23,150,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
OML10 On 14/09/2025 Spot Bond			12.04000	101.04949	12.04000	101.01704		24,080,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total OML10 SPOT</b>								<b>24,080,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For OML10</b>								<b>24,080,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
OTCA2 On 31/07/2016 Spot Bond			100.00000	83.52668	100.00000	83.33333		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>	
PMM12 On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400		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>	
PMM17 On 06/03/2016 Spot Bond				101.55279		101.53118		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>	
PMM19 On 13/05/2016 Spot Bond				98.12936		98.10751		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>	
PMM20 On 02/03/2016 Spot Bond				101.58588		101.56400		0.00	0	0	
<b>Total PMM20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PMM20</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PMM21 On 02/09/2016 Spot Bond				101.68464		101.66269		0.00	0	0	
<b>Total PMM21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PMM21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PMM22 On 04/05/2016 Spot Bond				100.32080		100.29935		0.00	0	0	
<b>Total PMM22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PMM22</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 28/03/2016 Spot Bond				101.13571		101.11293			0.00	3,000,000,000	1,500,000,000
<b>Total PPC001 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For PPC001</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
PPC00 On 31/12/2018 Spot Bond				100.71100		100.68901			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				100.20518		100.18280			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			10.58500	98.41923	10.59500	98.35193			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>
<b>Total For PRE1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.44469		100.42324			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				100.45027		100.42858			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				100.46267		100.44044			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				100.51593		100.49137			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				100.52831		100.50320			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				100.42215		100.39783			0.00	0	0
<b>Total PTH01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PTH01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			8.96000	42.22572	8.96000	42.21561			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159 On 15/09/2016 Spot Bond			7.51000	109.08287	7.52500	109.05225			088,950,000,000,000.00	145,000,000,000	130,740,300,000
<b>Total R159 SPOT</b>									<b>18,950,000,000,000.00</b>	<b>145,000,000,000</b>	<b>130,740,300,000</b>
<b>Total For R159</b>									<b>18,950,000,000,000.00</b>	<b>145,000,000,000</b>	<b>130,740,300,000</b>
R159P On 15/09/2016 Spot Bond			7.34000	95.98354	7.35500	95.95660			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			9.14000	110.92582	9.14000	110.89873			915,960,973,696,000.00	3,351,855,686,400	2,392,133,014,300
<b>Total R186 SPOT</b>									<b>15,960,973,696,000.00</b>	<b>351,855,686,400</b>	<b>392,133,014,300</b>
<b>Total For R186</b>									<b>15,960,973,696,000.00</b>	<b>351,855,686,400</b>	<b>392,133,014,300</b>
R187P On 21/12/2026 Spot Bond			8.88000	39.00451	8.88000	38.99526			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			8.80000	36.08439	8.80000	36.07590			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			1.87000	288.83942	1.87000	288.81617			52,843,929,633,000.00	28,258,785,900	18,028,266,800
<b>Total R197 SPOT</b>									<b>12,843,929,633,000.00</b>	<b>28,258,785,900</b>	<b>18,028,266,800</b>
<b>Total For R197</b>									<b>12,843,929,633,000.00</b>	<b>28,258,785,900</b>	<b>18,028,266,800</b>
R202 On 07/12/2033 Spot Bond			1.96000	236.23717	1.96000	236.21760			388,291,791,524,000.00	198,108,056,900	228,542,481,800
<b>Total R202 SPOT</b>									<b>18,291,791,524,000.00</b>	<b>198,108,056,900</b>	<b>228,542,481,800</b>
<b>Total For R202</b>									<b>18,291,791,524,000.00</b>	<b>198,108,056,900</b>	<b>228,542,481,800</b>
R2023 On 28/02/2023 Spot Bond			9.00500	93.38150	9.01500	93.30965			682,940,450,489,000.00	853,186,057,800	579,750,701,300
<b>Total R2023 SPOT</b>									<b>12,940,450,489,000.00</b>	<b>853,186,057,800</b>	<b>579,750,701,300</b>
<b>Total For R2023</b>									<b>12,940,450,489,000.00</b>	<b>853,186,057,800</b>	<b>579,750,701,300</b>
R203 On 15/09/2017 Spot Bond			7.99500	103.91782	8.00000	103.88817			706,357,483,386,500.00	1,339,131,642,700	1,009,703,310,100
<b>Total R203 SPOT</b>									<b>16,357,483,386,500.00</b>	<b>339,131,642,700</b>	<b>1,009,703,310,100</b>
<b>Total For R203</b>									<b>16,357,483,386,500.00</b>	<b>339,131,642,700</b>	<b>1,009,703,310,100</b>
R2030 On 31/01/2030 Spot Bond			9.56000	88.52689	9.56000	88.50417			984,779,744,604,000.00	1,776,650,600,900	912,843,651,800
<b>Total R2030 SPOT</b>									<b>14,779,744,604,000.00</b>	<b>776,650,600,900</b>	<b>912,843,651,800</b>
<b>Total For R2030</b>									<b>14,779,744,604,000.00</b>	<b>776,650,600,900</b>	<b>912,843,651,800</b>
R2032 On 31/03/2032 Spot Bond			9.69000	91.55835	9.68500	91.57156			801,888,044,642,000.00	495,550,881,800	268,573,625,000
<b>Total R2032 SPOT</b>									<b>11,888,044,642,000.00</b>	<b>495,550,881,800</b>	<b>268,573,625,000</b>
<b>Total For R2032</b>									<b>11,888,044,642,000.00</b>	<b>495,550,881,800</b>	<b>268,573,625,000</b>
R2035 On 28/02/2035 Spot Bond			9.77000	92.11620	9.77000	92.09193			251,880,880,550,000.00	844,614,215,000	656,306,107,500
<b>Total R2035 SPOT</b>									<b>11,880,880,550,000.00</b>	<b>844,614,215,000</b>	<b>656,306,107,500</b>
<b>Total For R2035</b>									<b>11,880,880,550,000.00</b>	<b>844,614,215,000</b>	<b>656,306,107,500</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
R2037 On 31/01/2037 Spot Bond			9.85000	88.55739	9.85000	88.53399			116,733,970,940,000.00	620,988,220,400	544,643,226,500
<b>Total R2037 SPOT</b>									<b>16,733,970,940,000.00</b>	<b>620,988,220,400</b>	<b>544,643,226,500</b>
<b>Total For R2037</b>									<b>16,733,970,940,000.00</b>	<b>620,988,220,400</b>	<b>544,643,226,500</b>
R204 On 21/12/2018 Spot Bond			8.39000	100.32692	8.40000	100.27973			115,347,959,559,000.00	1,920,780,448,100	880,455,945,100
<b>Total R204 SPOT</b>									<b>15,347,959,559,000.00</b>	<b>920,780,448,100</b>	<b>380,455,945,100</b>
<b>Total For R204</b>									<b>15,347,959,559,000.00</b>	<b>920,780,448,100</b>	<b>380,455,945,100</b>
R2040 On 31/01/2040 Spot Bond			9.93000	92.01368	9.93000	91.98919			365,136,500,000,000.00	1,648,050,000,000	509,928,000,000
<b>Total R2040 SPOT</b>									<b>35,136,500,000,000.00</b>	<b>648,050,000,000</b>	<b>509,928,000,000</b>
<b>Total For R2040</b>									<b>35,136,500,000,000.00</b>	<b>648,050,000,000</b>	<b>509,928,000,000</b>
R2044 On 31/01/2044 Spot Bond			9.95000	89.18594	9.95500	89.11984			635,104,123,850,000.00	566,342,123,000	555,139,704,200
<b>Total R2044 SPOT</b>									<b>35,104,123,850,000.00</b>	<b>566,342,123,000</b>	<b>555,139,704,200</b>
<b>Total For R2044</b>									<b>35,104,123,850,000.00</b>	<b>566,342,123,000</b>	<b>555,139,704,200</b>
R2048 On 28/02/2048 Spot Bond			9.94000	88.35184	9.94500	88.28507			152,453,993,742,000.00	618,959,154,300	916,873,315,900
<b>Total R2048 SPOT</b>									<b>32,453,993,742,000.00</b>	<b>618,959,154,300</b>	<b>916,873,315,900</b>
<b>Total For R2048</b>									<b>32,453,993,742,000.00</b>	<b>618,959,154,300</b>	<b>916,873,315,900</b>
R207 On 15/01/2020 Spot Bond			8.61500	96.24007	8.62500	96.18606			475,092,164,873,500.00	2,260,602,688,900	962,792,821,400
<b>Total R207 SPOT</b>									<b>15,092,164,873,500.00</b>	<b>260,602,688,900</b>	<b>962,792,821,400</b>
<b>Total For R207</b>									<b>15,092,164,873,500.00</b>	<b>260,602,688,900</b>	<b>962,792,821,400</b>
R208 On 31/03/2021 Spot Bond			8.78500	94.36783	8.79500	94.30722			865,241,054,847,500.00	1,122,964,263,500	569,956,006,400
<b>Total R208 SPOT</b>									<b>35,241,054,847,500.00</b>	<b>122,964,263,500</b>	<b>569,956,006,400</b>
<b>Total For R208</b>									<b>35,241,054,847,500.00</b>	<b>122,964,263,500</b>	<b>569,956,006,400</b>
R209 On 31/03/2036 Spot Bond			9.71500	72.03799	9.71500	72.01931			605,666,149,871,500.00	3,459,152,460,100	1,271,112,011,500
<b>Total R209 SPOT</b>									<b>35,666,149,871,500.00</b>	<b>459,152,460,100</b>	<b>271,112,011,500</b>
<b>Total For R209</b>									<b>35,666,149,871,500.00</b>	<b>459,152,460,100</b>	<b>271,112,011,500</b>
R210 On 31/03/2028 Spot Bond			1.86500	180.06594	1.86500	180.05147			85,404,429,900,000.00	45,793,260,000	112,638,091,100
<b>Total R210 SPOT</b>									<b>35,404,429,900,000.00</b>	<b>45,793,260,000</b>	<b>112,638,091,100</b>
<b>Total For R210</b>									<b>35,404,429,900,000.00</b>	<b>45,793,260,000</b>	<b>112,638,091,100</b>
R211 On 31/01/2017 Spot Bond			1.50000	135.03519	1.50000	135.02565			45,405,706,650,000.00	30,270,471,100	33,849,471,100
<b>Total R211 SPOT</b>									<b>15,405,706,650,000.00</b>	<b>30,270,471,100</b>	<b>33,849,471,100</b>
<b>Total For R211</b>									<b>15,405,706,650,000.00</b>	<b>30,270,471,100</b>	<b>33,849,471,100</b>
R212 On 31/01/2022 Spot Bond			1.83500	140.35351	1.83500	140.34232			839,139,995,000,000.00	457,297,000,000	223,660,845,700
<b>Total R212 SPOT</b>									<b>39,139,995,000,000.00</b>	<b>457,297,000,000</b>	<b>223,660,845,700</b>
<b>Total For R212</b>									<b>39,139,995,000,000.00</b>	<b>457,297,000,000</b>	<b>223,660,845,700</b>
R213 On 28/02/2031 Spot Bond			9.59000	79.43369	9.59500	79.37967			670,062,014,312,000.00	1,738,275,496,800	752,388,813,400
<b>Total R213 SPOT</b>									<b>10,062,014,312,000.00</b>	<b>738,275,496,800</b>	<b>752,388,813,400</b>
<b>Total For R213</b>									<b>10,062,014,312,000.00</b>	<b>738,275,496,800</b>	<b>752,388,813,400</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			9.83000	69.03539	9.83500	68.98286			043,843,865,895,000.00	1,835,589,406,500	994,645,326,800
<b>Total R214 SPOT</b>												<b>13,843,865,895,000.00</b>	<b>835,589,406,500</b>	<b>994,645,326,800</b>
<b>Total For R214</b>												<b>13,843,865,895,000.00</b>	<b>835,589,406,500</b>	<b>994,645,326,800</b>
R229C	On	15/03/2016	Spot Bond			7.33000	99.50045	7.34500	99.47952			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			7.34000	95.98354	7.35500	95.95660			0.00	0	0
<b>Total R230C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R329C	On	21/06/2016	Spot Bond			7.33000	97.58943	7.34500	97.56546			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			7.39000	94.11327	7.40500	94.08320			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			7.97000	90.08492	7.97500	90.05988			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			8.02000	86.55617	8.02500	86.52992			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			8.39500	82.52174	8.40500	82.48468			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			8.37500	79.24055	8.38500	79.20121			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			8.35500	76.10444	8.36500	76.06304			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			8.34500	73.07957	8.35500	73.03633			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			8.57500	69.48443	8.58500	69.43959			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C On 21/12/2020 Spot Bond			8.55500	66.68959	8.56500	66.64339			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			8.70500	63.46512	8.71500	63.41789			0.00	0	0
<b>Total R339C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R339C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R340C On 21/12/2021 Spot Bond			8.67500	60.92014	8.68500	60.87194			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			8.64500	58.49406	8.65500	58.44501			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			8.61500	56.18076	8.62500	56.13100			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			8.57500	54.01246	8.58500	53.96208			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			8.53500	51.94779	8.54500	51.89690			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			9.08000	47.70015	9.08000	47.68857			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			9.04000	45.78315	9.04000	45.77209			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			9.00000	43.96004	9.00000	43.94947			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			8.96000	42.22572	8.96000	42.21561			0.00	0	0
<b>Total R348C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			8.92000	40.57539	8.92000	40.56571			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C On 21/12/2026 Spot Bond			8.88000	39.00451	8.88000	38.99526			0.00	0	0
<b>Total R350C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			8.84000	37.50885	8.84000	37.49999			0.00	0	0
<b>Total R351C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R351C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			8.80000	36.08439	8.80000	36.07590			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				101.51948		101.49544			0.00	0	0
<b>Total RCSB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				102.64868		102.62293			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				101.46008		101.43568			0.00	0	0
<b>Total RCSB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				101.76701		101.74159			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	39.35230	100.00000	39.25485			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	34.92517	100.00000	34.83963			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	45.59199	100.00000	45.48033			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>
RCSB5 On 10/12/2016 Spot Bond			100.00000	65.68973	100.00000	65.52885			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	23.69515	100.00000	23.63711			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF01 On 04/09/2017 Spot Bond			100.00000	29.23861	100.00000	29.15803			0.00	0	0
<b>Total RDF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02 On 04/12/2020 Spot Bond			100.00000	8.98602	100.00000	9.66559			0.00	0	0
<b>Total RDF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03 On 04/04/2018 Spot Bond			100.00000	21.10587	100.00000	21.04770			0.00	0	0
<b>Total RDF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04 On 04/10/2018 Spot Bond			100.00000	16.15033	100.00000	16.10581			0.00	0	0
<b>Total RDF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05 On 04/12/2019 Spot Bond			100.00000	11.23868	100.00000	11.20770			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				101.55247		101.52987			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				101.29326		101.27275			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				102.22362		102.20131			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				101.94981		101.92588			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>
RDFC2 On 24/03/2016 Spot Bond				101.18646		101.16423			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 25/05/2016 Spot Bond				101.76653		101.74416			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				100.43247		100.41157			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 05/10/2016 Spot Bond				100.88806		100.86621			0.00	0	0
<b>Total RDFC26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 02/06/2016 Spot Bond				101.70457		101.68286			0.00	0	0
<b>Total RDFC27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 02/12/2016 Spot Bond				101.60742		101.58525			0.00	0	0
<b>Total RDFC28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				99.93153		99.90860			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 20/07/2016 Spot Bond				100.61830		100.59666			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>
REBC0 On 21/11/2016 Spot Bond				99.93237		99.90985			0.00	0	0
<b>Total REBC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				101.92398		101.89485			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>
RED20 On 05/07/2018 Spot Bond				101.30954		101.27813			0.00	0	0
<b>Total RED201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES01U On 02/03/2018 Spot Bond			100.00000	24.27716	100.00000	24.21771			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	15.44744	100.00000	15.40960			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	11.86859	100.00000	11.83952			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	10.49945	100.00000	10.47374			0.00	0	0
<b>Total RES04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES15 On 12/11/2017 Spot Bond				100.68536		100.66287			0.00	0	0
<b>Total RES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.33732		100.31441			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				101.72877		101.70715			0.00	0	13,594,200
<b>Total RES24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,594,200</b>
<b>Total For RES24</b>									<b>0.00</b>	<b>0</b>	<b>13,594,200</b>
RES27 On 21/10/2016 Spot Bond				100.79695		100.77577			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				101.94833		101.92658			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				101.66370		101.64057			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>
RES32 On 20/10/2017 Spot Bond				100.89943		100.87777			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				93.46269		93.40536			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>
RP007 On 30/04/2016 Spot Bond				97.58316		97.51361			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				97.28424		97.21110			0.00	0	0
<b>Total RP008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				101.65642		101.62510			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014 On 27/09/2019 Spot Bond				86.09970		86.05728			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>
RP018 On 12/02/2020 Spot Bond			12.35000	102.08510	12.35000	102.05149			0.00	0	0
<b>Total RP018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	15.90045	100.00000	15.86108			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				103.11995		103.09459			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	10.50047	100.00000	10.47447			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	56.89349	100.00000	56.75415			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>
RPP08U On 30/04/2020 Spot Bond			100.00000	15.32723	100.00000	15.30856			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	67.25209	100.00000	67.08917			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>
RPS001 On 16/11/2022 Spot Bond				104.08142		104.03109			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS002 On 30/04/2025 Spot Bond				59.94231		59.89618			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			10.10500	102.73509	10.11500	102.66802			0.00	0	0
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			10.55500	96.35096	10.56500	96.27347			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			10.94000	97.22627	10.94500	97.16512			0.00	0	10,000,000
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
RWC01 On 26/02/2016 Spot Bond				101.57460		101.55585			0.00	0	0
<b>Total RWC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RWC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				101.05352		100.99590			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			8.71000	104.07914	8.72500	104.04373			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	106.14100	10.00000	106.11400			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				100.39299		100.37081			0.00	0	0
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			10.09500	101.38885	10.10000	101.35361		5,047,500,000,000.00		500,000,000	2,570,000,000
<b>Total SBK14 SPOT</b>								<b>5,047,500,000,000.00</b>		<b>500,000,000</b>	<b>2,570,000,000</b>
<b>Total For SBK14</b>								<b>5,047,500,000,000.00</b>		<b>500,000,000</b>	<b>2,570,000,000</b>
SBK15 On 23/01/2022 Spot Bond				100.98460		100.96243			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				101.00127		100.97682			0.00	0	0
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond				99.45260		99.42777			0.00	0	1,096,610,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,096,610,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>1,096,610,000</b>
SBK18 On 24/10/2020 Spot Bond				98.38374		98.35846			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				100.55632		100.53239			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK20 On 02/12/2024 Spot Bond				103.38742		103.36002			0.00	0	100,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBK21 On 28/01/2025 Spot Bond				100.22964		100.20248			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				99.89357		102.35613			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 28/05/2022 Spot Bond			12.60500	98.15315	12.61500	98.07893			0.00	0	1,930,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,930,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>1,930,000,000</b>
SBK24 On 19/10/2025 Spot Bond				100.81704		100.78970			0.00	0	65,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
SBK9 On 10/04/2018 Spot Bond			9.89000	100.19800	9.90000	100.15301			0.00	0	3,480,000,000
<b>Total SBK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,480,000,000</b>
<b>Total For SBK9</b>									<b>0.00</b>	<b>0</b>	<b>3,480,000,000</b>
SBN33 On 15/09/2017 Spot Bond			9.39500	101.91241	9.40000	101.87963			0.00	0	0
<b>Total SBN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				101.83013		101.80902			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				101.02943		101.00691			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			8.66500	103.99561	8.67000	103.96407			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				100.65034		100.63163			0.00	0	0
<b>Total SBS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				101.75082		101.72950			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS18 On 23/06/2018 Spot Bond				102.13941		102.11732				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			10.58500	99.96415	10.59500	99.89634				0.00	0	1,000,000,000
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBS20 On 15/05/2026 Spot Bond			11.04000	96.63450	11.04000	96.60597				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				100.09922		100.01789				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				100.12812		100.10682				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				100.50363		100.48174				0.00	0	0
<b>Total SBS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			9.45000	100.49873	9.46000	100.44596				0.00	0	0
<b>Total SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	43.57168	100.00000	43.47577				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			10.49500	98.02925	10.50500	97.94943				0.00	0	0
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS28 On 23/04/2017 Spot Bond				100.23890		100.21808				0.00	0	0
<b>Total SBS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			9.48000	99.41353	9.49000	99.36086				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			11.05000	84.66981	11.05000	84.64480				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.45064		100.42904			0.00	0	190,000,000
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
SBS31 On 27/06/2027 Spot Bond			10.79000	95.33760	10.79000	95.31023			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				101.24383		101.22320			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				101.27651		101.25532			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.94000	99.62779	10.94000	99.59864			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				100.58395		100.56273			0.00	0	0
<b>Total SBS35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				100.40690		100.38495			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			9.77500	94.67642	9.78500	94.62066			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			11.13000	89.14120	11.13000	89.11467			0.00	0	200,000,000
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS39 On 29/01/2030 Spot Bond			11.84000	86.17467	11.84500	86.11739			0.00	0	200,000,000
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS4 On 16/11/2021 Spot Bond			10.55500	93.95897	10.56500	93.89238		12,243,800,000,000.00		1,160,000,000	580,000,000
<b>Total SBS4 SPOT</b>								<b>12,243,800,000,000.00</b>		<b>1,160,000,000</b>	<b>580,000,000</b>
<b>Total For SBS4</b>								<b>12,243,800,000,000.00</b>		<b>1,160,000,000</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond				100.16489		100.14209			0.00	0	0
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS41 On 12/11/2022 Spot Bond			10.64500	99.54422	10.65500	99.46961			0.00	0	0
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			11.22000	99.47589	11.22000	99.44606			0.00	0	0
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			11.39000	99.26621	11.39000	99.23601			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS44 On 15/02/2019 Spot Bond				100.09074		100.06814			0.00	0	0
<b>Total SBS44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond				100.09333		100.07007			0.00	0	0
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			9.54500	105.65763	9.55000	105.60459			0.00	0	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond				100.09536		100.07159			0.00	0	0
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS9 On 07/07/2016 Spot Bond			7.91000	102.61881	7.92500	102.59150			0.00	0	0
<b>Total SBS9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			2.48000	277.64858	2.48000	277.62164			0.00	0	432,000,000
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>432,000,000</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>432,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			2.15000	134.21863	2.13000	134.23185			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	33.25276	100.00000	33.17131			0.00	0	0
<b>Total SCM10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total SF2DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond				100.77272		100.73887				0.00	0	0
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	60.19444	100.00000	60.04701				0.00	0	0
<b>Total SHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.77000	133.44680	2.77000	133.43276				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	102.45906	6.50000	102.44115				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				102.29994		102.27782				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				102.42487		102.40315				0.00	500,000,000	1,000,000,000
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,000,000,000</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,000,000,000</b>
SHS05 On 29/06/2017 Spot Bond			9.49500	100.29395	9.50000	100.26231				0.00	0	0
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond				102.83990		102.81741				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS07 On 10/04/2016 Spot Bond				100.87373		100.85224			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				101.23969		101.21716			0.00	0	0
<b>Total SHS08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 19/11/2016 Spot Bond			100.00000	51.20000	100.00000	63.84496			0.00	0	0
<b>Total SHS11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400			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				101.48609		101.46361			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				101.70596		101.68442			0.00	800,000,000	1,550,000,000
<b>Total SHS14 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>1,550,000,000</b>
<b>Total For SHS14</b>									<b>0.00</b>	<b>800,000,000</b>	<b>1,550,000,000</b>
SHS16L On 29/06/2016 Spot Bond			100.00000	90.32258	100.00000	90.09901			0.00	0	0
<b>Total SHS16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17L On 30/09/2016 Spot Bond			100.00000	63.86866	100.00000	63.71224			0.00	0	0
<b>Total SHS17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18L On 30/11/2016 Spot Bond			100.00000	65.48335	100.00000	65.32120			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			9.59500	105.30857	9.60000	105.27433			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				100.69266		100.66757			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				99.90654		99.88318			0.00	0	0
<b>Total SHS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS23 On 29/06/2018 Spot Bond				101.15238		101.13027			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				101.19460		101.17168			0.00	0	0
<b>Total SHS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS25 On 29/06/2020 Spot Bond			10.68500	98.45255	10.69500	98.39102			0.00	0	0
<b>Total SHS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS26 On 29/06/2020 Spot Bond				101.17216		101.14765			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>
SHS27 On 15/04/2016 Spot Bond				100.73706		100.71356			0.00	0	0
<b>Total SHS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS28 On 15/04/2018 Spot Bond				100.77258		100.74804			0.00	0	0
<b>Total SHS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS29I On 03/12/2018 Spot Bond			100.00000	19.43958	100.00000	19.39196			0.00	0	0
<b>Total SHS29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			8.76000	100.52554	8.77500	100.49533			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			10.19000	96.88875	10.20000	96.84122			0.00	0	10,000,000
<b>Total SLI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SLI3</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SNT01 On 15/09/2017 Spot Bond			9.39500	101.91241	9.40000	101.87963			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				99.93498		99.91326			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>
SPDA4 On 21/08/2017 Spot Bond				100.21402		100.19262			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA5 On 21/08/2024 Spot Bond				99.93625		99.91493			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				99.93465		99.91279			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				100.21010		100.18600			0.00	0	0
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			8.69500	101.66654	8.70000	101.64129			0.00	0	0
<b>Total SSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA04 On 16/04/2016 Spot Bond				100.68658		100.66606			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				100.58614		100.56418			0.00	0	0
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			10.46000	94.82801	10.47000	94.77018		8,368,000,000,000.00	800,000,000	400,000,000	
<b>Total SSA06 SPOT</b>								<b>8,368,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For SSA06</b>								<b>8,368,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
SSN00 On 01/03/2017 Spot Bond				99.74209		101.83612			0.00	600,000,000	100,000,000
<b>Total SSN001 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>100,000,000</b>
<b>Total For SSN001</b>									<b>0.00</b>	<b>600,000,000</b>	<b>100,000,000</b>
SSN00 On 26/03/2017 Spot Bond				101.24709		101.22361			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				100.53599		100.51288			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			10.35500	88.56842	10.36500	88.50849			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			10.35500	88.56842	10.36500	88.50849			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On 15/01/2020 Spot Bond			10.03500	91.86719	10.04500	91.81255			0.00	0	0
<b>Total SSN007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN008 On 18/06/2017 Spot Bond				101.44772		101.42483			0.00	400,000,000	100,000,000
<b>Total SSN008 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SSN008</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SSN009 On 15/09/2017 Spot Bond			8.87500	102.65089	8.88000	102.61925			0.00	0	0
<b>Total SSN009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN011 On 31/01/2025 Spot Bond			2.79000	112.95403	2.79000	112.94210			0.00	0	0
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN012 On 21/12/2018 Spot Bond			9.70000	97.16197	9.71000	97.11314			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>
SSN015 On 26/08/2018 Spot Bond			8.50000	99.84014	8.50000	99.81732			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>
SSN017 On 21/12/2026 Spot Bond			11.16000	97.59914	11.16000	97.57019			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>
SSN018 On 02/09/2016 Spot Bond				101.64364		101.62221			0.00	0	0
<b>Total SSN018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 28/02/2031 Spot Bond			11.46000	68.20761	11.46500	68.15978			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>
SSN024 On 21/01/2019 Spot Bond				100.62162		100.59903			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>
SSN026 On 16/01/2019 Spot Bond				100.64093		100.61827			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>
SSN027 On 25/09/2019 Spot Bond				101.22553		101.20246			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN028 On 16/10/2019 Spot Bond				100.71605		100.69101			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>
SSN029 On 07/12/2023 Spot Bond				101.38052		101.35241			0.00	0	0
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN030 On 24/05/2017 Spot Bond				99.88037		99.85648			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>
SSN031 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SSN031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN033 On 17/03/2020 Spot Bond				101.46569		101.44090			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>
SSN034 On 02/06/2020 Spot Bond				101.83563		101.81173			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>
SSN035 On 17/11/2020 Spot Bond				100.04623		100.02305			0.00	0	0
<b>Total SSN035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN036 On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SSN036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1262 On 26/02/2016 Spot Bond				101.66289		101.64153			0.00	0	0
<b>Total SY1262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1270 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1270 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1270</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1271 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1271 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1271</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1273 On 18/02/2016 Spot Bond				100.00000	0.00000	100.03740			0.00	0	0
<b>Total SY1273 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1273</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1274 On 07/03/2016 Spot Bond				99.68099		99.66222				0.00	0	0
<b>Total SY1274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1275 On 10/03/2016 Spot Bond				99.62416		99.60537				0.00	0	0
<b>Total SY1275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1277 On 16/03/2016 Spot Bond				99.50295		99.48383				0.00	0	0
<b>Total SY1277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1281 On 29/02/2016 Spot Bond				99.81125		99.79238				0.00	0	0
<b>Total SY1281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1282 On 23/03/2016 Spot Bond				99.34441		99.32454				0.00	0	0
<b>Total SY1282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1283 On 04/05/2016 Spot Bond				98.49056		98.47043				0.00	9,000,000,000	4,500,000,000
<b>Total SY1283 SPOT</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>4,500,000,000</b>
<b>Total For SY1283</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>4,500,000,000</b>
SY1284 On 22/03/2016 Spot Bond				99.37090		99.35124				0.00	2,500,000,000	2,500,000,000
<b>Total SY1284 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For SY1284</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
SY1285 On 13/05/2016 Spot Bond				99.37090	100.00000	81.11111				0.00	15,000,000,000	5,000,000,000
<b>Total SY1285 SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For SY1285</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>5,000,000,000</b>
SY1286 On 18/08/2016 Spot Bond				100.06240	100.00000	77.35829				0.00	23,400,000,000	11,700,000,000
<b>Total SY1286 SPOT</b>										<b>0.00</b>	<b>23,400,000,000</b>	<b>11,700,000,000</b>
<b>Total For SY1286</b>										<b>0.00</b>	<b>23,400,000,000</b>	<b>11,700,000,000</b>
SZ25 On 30/09/2025 Spot Bond			9.79000	98.62355	9.79000	98.59780				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				99.93505		99.91332				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/02/2048 Spot Bond				99.93226		99.90960				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T12A12 On 21/02/2048 Spot Bond			10.26500	96.39155	10.27500	96.33714			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	99.18479	100.00000	98.91599			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				100.60898		100.58875			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				100.37035		100.34980			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				101.49438		101.47270			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				101.20722		101.18759			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				100.71033		100.68930			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>
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000			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				100.38834		100.36698			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				100.92471		100.90352			0.00	0	0
<b>Total TFS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond				100.94730		100.92559			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>
TFS137 On 16/11/2016 Spot Bond				100.06352		100.04234			0.00	0	0
<b>Total TFS137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84 On 28/07/2016 Spot Bond			8.06000	100.78897	8.07500	100.76105			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				100.66030		100.63884			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				100.67763		100.65562			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	100.67751	7.83000	100.65626			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				100.65077		100.62961			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				100.67243		100.65059			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			7.39000	100.63999	7.39000	100.61993			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				100.63153		100.60916			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				100.65289		100.62985			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	100.62037	7.16000	100.60092			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				100.69473		100.67037			0.00	0	0
<b>Total TH10B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/07/2017 Spot Bond				100.69132		100.66706			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C On 18/10/2038 Spot Bond				100.77310		100.74625			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				100.78319		100.75786			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				101.09440		101.05733			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				101.05656		101.02069			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				100.63067		100.60833			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				100.65802		100.63482			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	100.75402	8.73000	100.73037			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				100.43226		100.41100			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				100.65289		100.62985			0.00	0	0
<b>Total TH11A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			9.86000	97.21869	9.87000	97.17242			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				100.29804		100.27682			0.00	0	0
<b>Total TH11A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.67243		100.65059			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11B1 On 18/07/2041 Spot Bond				100.69644		100.67202			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				100.68705		100.66293			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				100.70360		100.68078			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				100.77141		100.74460			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				100.78923		100.76372			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				100.75897		100.73441			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				101.03550		101.00032			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				101.03888		101.00358			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				101.04790		101.01424			0.00	0	0
<b>Total TH11D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A1 On 21/08/2048 Spot Bond				99.93197		99.90930			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				99.92991		99.90657			0.00	0	0
<b>Total TH12A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond			10.21500	96.93586	10.22500	96.88130			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A On 21/02/2048 Spot Bond				99.93115		99.90822				0.00	0	0
<b>Total TH12A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/02/2048 Spot Bond				99.92827		99.90438				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond			10.12500	95.37346	10.13500	95.31978				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond				99.93545		99.91386				0.00	0	0
<b>Total TH12A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond				99.93226		99.90960				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/02/2048 Spot Bond			10.23500	94.40303	10.24500	94.34957				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond				99.92458		99.89946				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/02/2048 Spot Bond				99.92458		99.89946				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond				99.92868		99.90481				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>
TH12B On 21/02/2048 Spot Bond				99.92868		99.90481				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>
TH12C On 21/08/2019 Spot Bond				99.91802		99.89071				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond				99.91802		99.89071				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				99.92233		99.89631			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				99.92241		99.89642			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				99.89135		99.85519			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				99.89135		99.85519			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				100.06086		100.02629			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				99.89715		99.86265			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>
TH13A: On 21/08/2018 Spot Bond				99.93303		99.91073			0.00	0	0
<b>Total TH13A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				99.93123		99.90833			0.00	0	0
<b>Total TH13A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2050 Spot Bond				99.92827		99.90438			0.00	0	0
<b>Total TH13A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			10.36500	96.26119	10.37500	96.19924			0.00	0	0
<b>Total TH13A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				99.93295		99.91062			0.00	0	0
<b>Total TH13A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				99.93114		99.90821			0.00	0	0
<b>Total TH13A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond				99.92786		99.90384				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A8 On 21/08/2020 Spot Bond			10.25500	97.66764	10.26500	97.57090				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B1 On 21/08/2020 Spot Bond				99.92458		99.89946				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B2 On 21/08/2020 Spot Bond				99.92449		99.89936				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C1 On 21/08/2020 Spot Bond				99.91883		99.89181				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C2 On 21/08/2020 Spot Bond				99.91818		99.89094				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D1 On 21/08/2020 Spot Bond				99.89678		99.86226				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D2 On 21/08/2020 Spot Bond				99.89176		99.85573				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A10 On 18/07/2016 Spot Bond				100.67330		100.65143				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>
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.24539	101.06155	6.22995				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>
THE8A2 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>
THE8A3 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.73234		100.71181				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				100.66030						0.00	0	0
THE9A On 18/07/2016 Spot Bond			100.00000	87.77477	100.00000	87.56775				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				100.80921		100.78839				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				100.66030		100.63884				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				100.66897		100.64723				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				100.67330		100.65143				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				100.65511		100.63381				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				100.66897		100.64723				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				100.71659		100.69336				0.00	0	0
<b>Total THE9B1 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 THE9B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2039 Spot Bond				100.71659		100.69336			0.00	0	0
<b>Total THE9B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.71659		100.69336			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				100.78579		100.76038			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				100.80307		100.77712			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				100.78146		100.75619			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				101.12619		101.09006			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				101.14766		101.11085			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				101.13907		101.10254			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			10.43500	85.96630	10.44500	85.91445			0.00	0	11,000,000,000
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,000,000,000</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>11,000,000,000</b>
TL20/R: On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400			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			8.92500	102.95133	8.93000	102.91872		301,265,000,000,000.00	145,800,000,000	50,773,729,900	
<b>Total TN17 SPOT</b>								<b>11,265,000,000,000.00</b>	<b>145,800,000,000</b>	<b>50,773,729,900</b>	
<b>Total For TN17</b>								<b>11,265,000,000,000.00</b>	<b>145,800,000,000</b>	<b>50,773,729,900</b>	
TN20 On 17/09/2020 Spot Bond			10.32500	105.07983	10.33500	105.01487		945,770,000,000,000.00	91,600,000,000	26,302,800,000	
<b>Total TN20 SPOT</b>								<b>15,770,000,000,000.00</b>	<b>91,600,000,000</b>	<b>26,302,800,000</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 TN20</b>									<b>15,770,000,000,000.00</b>	<b>91,600,000,000</b>	<b>26,302,800,000</b>
TN20U On 14/04/2020 Spot Bond			100.00000	2.45962	100.00000	2.45359			0.00	0	0
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			10.90000	102.56763	10.91000	102.48660			693,240,000,000,000.00	63,600,000,000	32,330,000,000
<b>Total TN23 SPOT</b>									<b>13,240,000,000,000.00</b>	<b>63,600,000,000</b>	<b>32,330,000,000</b>
<b>Total For TN23</b>									<b>13,240,000,000,000.00</b>	<b>63,600,000,000</b>	<b>32,330,000,000</b>
TN25 On 19/08/2025 Spot Bond			11.16000	90.42687	11.16000	90.40019			712,008,000,000,000.00	63,800,000,000	34,700,000,000
<b>Total TN25 SPOT</b>									<b>12,008,000,000,000.00</b>	<b>63,800,000,000</b>	<b>34,700,000,000</b>
<b>Total For TN25</b>									<b>12,008,000,000,000.00</b>	<b>63,800,000,000</b>	<b>34,700,000,000</b>
TN27 On 14/11/2027 Spot Bond			11.12000	87.98543	11.12000	87.95927			113,424,000,000,000.00	10,200,000,000	9,822,315,800
<b>Total TN27 SPOT</b>									<b>13,424,000,000,000.00</b>	<b>10,200,000,000</b>	<b>9,822,315,800</b>
<b>Total For TN27</b>									<b>13,424,000,000,000.00</b>	<b>10,200,000,000</b>	<b>9,822,315,800</b>
TN30 On 09/10/2030 Spot Bond			11.64000	95.86186	11.64000	95.83223			0.00	0	12,000,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,000,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>12,000,000,000</b>
TN40 On 09/10/2040 Spot Bond			11.91000	94.69899	11.91500	94.63271			11,910,000,000,000.00	1,000,000,000	7,300,000,000
<b>Total TN40 SPOT</b>									<b>11,910,000,000,000.00</b>	<b>1,000,000,000</b>	<b>7,300,000,000</b>
<b>Total For TN40</b>									<b>11,910,000,000,000.00</b>	<b>1,000,000,000</b>	<b>7,300,000,000</b>
TNF16 On 10/06/2016 Spot Bond				101.55354		101.53296			0.00	0	0
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				99.75790		99.73628			0.00	0	126,889,400
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>126,889,400</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>126,889,400</b>
TORQ1 On 15/08/2026 Spot Bond				100.10687		100.08012			0.00	0	0
<b>Total TORQ10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			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				100.09288		100.01308			0.00	0	0
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TORQ4 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 TORQ4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				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				100.12411		100.03690				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.09299		100.01315				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>
TORQ8 On 15/08/2026 Spot Bond				100.09514		100.01480				0.00	0	0
<b>Total TORQ8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2026 Spot Bond				100.09743		100.07306				0.00	0	0
<b>Total TORQ9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.14100	10.00000	106.11400				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				100.98725		100.96648				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				100.95234		100.93105				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				100.80205		100.78301				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				100.67313		100.65196				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond				99.77057		99.74768				0.00	0	0
<b>Total TPDA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond			10.28500	99.19864	10.29500	99.13494				0.00	0	0
<b>Total TPDA08 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 TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.73360	10.00000	99.70406				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	99.74023	9.75000	99.71141				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	9.74600	100.00000	9.71818				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>
TRA2A On 14/12/2025 Spot Bond				102.04606		102.02389				0.00	0	0
<b>Total TRA2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2025 Spot Bond				102.15527		102.13195				0.00	0	0
<b>Total TRA2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			10.51500	99.07571	10.52500	99.01591				0.00	0	0
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2025 Spot Bond				102.32845		102.30330				0.00	0	0
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C On 14/12/2025 Spot Bond				102.67450		102.64570				0.00	0	0
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D On 14/12/2025 Spot Bond				103.47160		103.43432				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				101.40400		101.38125				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				101.48572		101.46172				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.03550	100.00000	9.01336				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	9.62440	100.00000	9.60082			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				101.53110		101.50640			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	9.97775	100.00000	9.95331			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				101.54017		101.51533			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	10.27220	100.00000	10.24704			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				101.79401		101.76525			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	13.86452	100.00000	13.83056			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				102.35442		102.31696			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	17.81019	100.00000	17.76658			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	15.03284	100.00000	14.99562			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>
TSE03 On 31/10/2020 Spot Bond			100.00000	1.51067	100.00000	1.50693			0.00	0	0
<b>Total TSE03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP18 On 18/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TSP184 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 TSP184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP184 On 03/03/2016 Spot Bond				99.75496		99.73611			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				99.48075		99.46152			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				99.21152		99.19229			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 12/05/2016 Spot Bond				98.41754		98.39847			0.00	10,000,000,000	5,000,000,000
<b>Total TSP190 SPOT</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For TSP190</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
TSP190 On 26/05/2016 Spot Bond				98.13290		98.11366			0.00	0	0
<b>Total TSP191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP191 On 09/06/2016 Spot Bond				97.83925		97.81979			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>
TSP192 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>
TSP193 On 18/08/2016 Spot Bond				96.50281		96.48349			0.00	4,000,000,000	2,000,000,000
<b>Total TSP195 SPOT</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For TSP195</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
TSP195 On 15/09/2016 Spot Bond				95.88563		95.86595			0.00	0	0
<b>Total TSP196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP196 On 13/10/2016 Spot Bond				95.43140		95.41212			0.00	0	0
<b>Total TSP197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP197 On 27/10/2016 Spot Bond				95.13180		95.11240			0.00	0	0
<b>Total TSP198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP198 On 24/11/2016 Spot Bond				94.34563		94.32536			0.00	0	0
<b>Total TSP199 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 TSP199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP20 On 08/12/2016 Spot Bond				94.00097		93.98050				0.00	0	0
<b>Total TSP200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP201 On 04/08/2016 Spot Bond				96.51908		96.49823				0.00	0	0
<b>Total TSP201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP202 On 02/02/2017 Spot Bond				92.30503		92.28298				0.00	0	0
<b>Total TSP202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP203 On 16/02/2017 Spot Bond			100.00000	50.19026	100.00000	100.00000			060,000,000,000,000.00	30,600,000,000	18,000,000,000	
<b>Total TSP203 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>30,600,000,000</b>	<b>18,000,000,000</b>	
<b>Total For TSP203</b>									<b>50,000,000,000,000.00</b>	<b>30,600,000,000</b>	<b>18,000,000,000</b>	
TTO011 On 28/08/2019 Spot Bond			100.00000	14.75591	100.00000	14.72017			0.00	0	0	
<b>Total TTO011U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TTO011U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
<b>Total TWC117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC12 On 18/03/2016 Spot Bond				101.21925		101.19808			0.00	0	0	
<b>Total TWC125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC12 On 13/04/2016 Spot Bond				100.68998		100.66903			0.00	0	0	
<b>Total TWC129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC13 On 04/05/2016 Spot Bond				100.30985		100.28913			0.00	0	0	
<b>Total TWC132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC13 On 22/02/2016 Spot Bond				101.67369		101.65467			0.00	0	0	
<b>Total TWC133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC13 On 26/02/2016 Spot Bond				101.54055		101.52153			0.00	0	0	
<b>Total TWC134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC13 On 25/05/2016 Spot Bond				99.87385		101.62560			0.00	0	0	
<b>Total TWC135 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 TWC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 26/02/2016 Spot Bond				101.54233		101.52329				0.00	0	0
<b>Total TWC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 08/03/2016 Spot Bond				101.35522		101.33614				0.00	0	0
<b>Total TWC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 08/06/2016 Spot Bond				101.25182		101.23249				0.00	0	0
<b>Total TWC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 14/03/2016 Spot Bond				101.21512		101.19584				0.00	0	0
<b>Total TWC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 11/04/2016 Spot Bond				100.75681		100.73741				0.00	0	0
<b>Total TWC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 18/04/2016 Spot Bond			100.00000	86.08491	100.00000	85.88235				0.00	0	0
<b>Total TWC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 22/02/2016 Spot Bond				100.52801		100.50915				0.00	0	0
<b>Total TWC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 08/03/2016 Spot Bond				100.33534		100.31562				0.00	0	0
<b>Total TWC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 04/05/2016 Spot Bond				100.34619		100.32583				0.00	0	0
<b>Total TWC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 28/07/2016 Spot Bond				100.32135		100.30240				0.00	0	0
<b>Total TWC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 04/03/2016 Spot Bond				100.27616		100.25644				0.00	0	0
<b>Total TWC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC15 On 10/03/2016 Spot Bond				100.13824		100.11849				0.00	0	0
<b>Total TWC150 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 TWC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC15 On 12/05/2016 Spot Bond				100.14255		100.12219				0.00	0	0
<b>Total TWC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC15 On 23/03/2016 Spot Bond			100.00000	91.70854	100.00000	100.00000				0.00	0	0
<b>Total TWC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ2 On 26/02/2016 Spot Bond				101.69767		101.67671				0.00	0	0
<b>Total TWCJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ2 On 18/04/2016 Spot Bond				100.74871		100.72732				0.00	0	0
<b>Total TWCJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM2 On 26/02/2016 Spot Bond				101.56452		101.54521				0.00	0	0
<b>Total TWCM23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM2 On 18/04/2016 Spot Bond				100.69118		100.67143				0.00	0	0
<b>Total TWCM24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			10.18500	106.97852	10.19500	106.91020				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.67292	100.00000	8.65556				0.00	0	0
<b>Total VJA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA02L On 20/04/2023 Spot Bond			100.00000	7.88710	100.00000	7.86779				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>
VJA03L On 20/10/2023 Spot Bond			100.00000	8.21263	100.00000	8.19252				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	8.48619	100.00000	8.46368				0.00	0	0
<b>Total VJA04U 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 VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	8.47556	100.00000	8.45859				0.00	0	0
<b>Total VJB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB02L On 20/04/2023 Spot Bond			100.00000	7.79779	100.00000	7.77870				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>
VJB03L On 20/10/2023 Spot Bond			100.00000	8.00554	100.00000	7.98593				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	8.26424	100.00000	8.24232				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC09 On 25/03/2016 Spot Bond				101.08843		101.06596				0.00	0	0
<b>Total VKC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC11 On 04/03/2016 Spot Bond				103.38762		103.36745				0.00	0	0
<b>Total VKC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC12 On 01/04/2016 Spot Bond				100.88905		100.86769				0.00	0	0
<b>Total VKC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC13 On 01/04/2016 Spot Bond				102.88316		102.86313				0.00	0	0
<b>Total VKC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC14 On 02/08/2016 Spot Bond				100.35959		100.33837				0.00	0	0
<b>Total VKC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.25930		100.23666				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				100.25968		100.23700				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				101.17752		101.15772				0.00	400,000,000	200,000,000
<b>Total VKE04 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VKE04</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
VKE05 On 28/03/2018 Spot Bond				101.15339		101.13169				0.00	0	0
<b>Total VKE05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE06 On 08/05/2018 Spot Bond				100.25582		100.23349				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				101.62007		101.59725				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	8.15049	100.00000	8.13417				0.00	0	0
<b>Total VPA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA02L On 20/04/2023 Spot Bond			100.00000	7.55503	100.00000	7.53653				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>
VPA03L On 20/10/2023 Spot Bond			100.00000	9.32942	100.00000	9.30657				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	4.79273	100.00000	4.78001				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01L On 20/01/2023 Spot Bond			100.00000	7.95313	100.00000	7.93721				0.00	0	0
<b>Total VPB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB02L On 20/04/2023 Spot Bond			100.00000	7.46573	100.00000	7.44744				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>
VPB03L On 20/10/2023 Spot Bond			100.00000	9.53672	100.00000	9.51336				0.00	0	0
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	4.57078	100.00000	4.55865				0.00	0	0
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00058	100.00000	0.00057				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			7.90000	103.97703	7.91500	103.95076			143,780,000,000,000.00	18,200,000,000	9,100,019,300
<b>Total WS04 SPOT</b>									<b>13,780,000,000,000.00</b>	<b>18,200,000,000</b>	<b>9,100,019,300</b>
<b>Total For WS04</b>									<b>13,780,000,000,000.00</b>	<b>18,200,000,000</b>	<b>9,100,019,300</b>
WS05 On 01/08/2018 Spot Bond			2.04000	239.01737	2.04000	238.99697			0.00	0	33,800,000
<b>Total WS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>33,800,000</b>
<b>Total For WS05</b>									<b>0.00</b>	<b>0</b>	<b>33,800,000</b>
WSP2 On 28/05/2017 Spot Bond			8.46500	102.66164	8.47000	102.63229			64,334,000,000,000.00	7,600,000,000	5,800,000,000
<b>Total WSP2 SPOT</b>									<b>14,334,000,000,000.00</b>	<b>7,600,000,000</b>	<b>5,800,000,000</b>
<b>Total For WSP2</b>									<b>14,334,000,000,000.00</b>	<b>7,600,000,000</b>	<b>5,800,000,000</b>
WSP3 On 28/05/2019 Spot Bond			8.94500	102.18089	8.95500	102.12842			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			9.24000	101.19545	9.25000	101.13583			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			9.48000	100.07026	9.49000	100.00452			15,168,000,000,000.00	1,600,000,000	800,000,000
<b>Total WSP5 SPOT</b>									<b>15,168,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For WSP5</b>									<b>15,168,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
Z083 On 30/09/2019 Spot Bond			8.33500	74.46927	8.34500	74.42675			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>
ZA029 On 20/09/2016 Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0
<b>Total ZA029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>									<b>2.61e+017</b>	<b>619,154,258,598</b>	<b>595,982,174,199</b>
<b>Total for SPOT :</b>									<b>2.61e+017</b>	<b>619,154,258,598</b>	<b>595,982,174,199</b>
<b>Total Futures</b>									<b>2.61e+017</b>	<b>619,154,264,416</b>	<b>595,982,812,719</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>58,433</b>
<b>Grand Total:</b>									<b>2.61e+017</b>	<b>619,154,264,416</b>	<b>595,982,871,152</b>