



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2016

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			131.18566	131.18566	131.14773	131.14773			0.00	0	0
EL28 On 03/11/2016 Bond Future			132.01289	132.01289	131.97601	131.97601			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	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Call			4,277.73000	4.27773	4,315,660		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			4,267.73000	4.26773	4,305,660		0.00	0	0
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			4,287.73000	4.28773	4,325,660		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Put			193.99000	0.19399	157,110		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.15	Put			173.99000	0.17399	137,110		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.16	Put			183.99000	0.18399	147,110		0.00	0	0
EL28 On 03/11/2016 Bond Future	132.17	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total EL28 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future			10.70500	76.08554	10.66602	76.33103			147,149,434.36	1,934	0
ES33	On	04/08/2016	Bond Future			10.76038	77.74964	10.75615	77.77595			0.00	0	8,842
ES33	On	03/11/2016	Bond Future			10.84933	75.43114	10.84484	75.45867			0.00	0	0
ES33	On	02/02/2017	Bond Future			10.93518	76.93947	10.93052	76.96766			0.00	0	0
<b>Total ES33 Future</b>												<b>147,149,434.36</b>	<b>1,934</b>	<b>8,842</b>
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			4,322.25000	4.32225	4,567,740		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	05/05/2016	Bond Future	9.99	Put			4,459.89000	4.45989	4,705,380		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			4,391.02000	4.39102	4,636,510		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			3,319.57000	3.31957	3,345,880		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			3,253.15000	3.25315	3,279,460		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			3,186.82000	3.18682	3,213,130		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			2,772.12000	2.77212	2,744,590		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			2,656.21000	2.65621	2,628,680		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			2,714.20000	2.71420	2,686,670		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			2,041.42000	2.04142	2,069,610		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Put			1,978.41000	1.97841	2,006,600		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			2,104.51000	2.10451	2,132,700		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>147,149,434.36</b>	<b>1,934</b>	<b>8,842</b>
ES42	On	05/05/2016	Bond Future			10.88000	79.86311	10.84102	80.13940			579,007,547.50	7,250	0
ES42	On	04/08/2016	Bond Future			10.93053	81.66303	10.93148	81.65638			0.00	0	7,270
ES42	On	03/11/2016	Bond Future			11.01886	78.94874	11.01972	78.94280			0.00	0	0
<b>Total ES42 Future</b>												<b>579,007,547.50</b>	<b>7,250</b>	<b>7,270</b>
<b>Total For ES42</b>												<b>579,007,547.50</b>	<b>7,250</b>	<b>7,270</b>
I2025	On	05/05/2016	Bond Future			126.34675	126.34675	126.31107	126.31107			270,508,391.75	2,141	0
I2025	On	04/08/2016	Bond Future			127.64329	127.64329	127.45419	127.45419			0.00	0	2,704
I2025	On	03/11/2016	Bond Future			130.07308	130.07308	129.88218	129.88218			0.00	0	0
<b>Total I2025 Future</b>												<b>270,508,391.75</b>	<b>2,141</b>	<b>2,704</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/05/2016	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			321.07000	0.32107	356,750		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			311.07000	0.31107	346,750		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			301.07000	0.30107	336,750		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			3,584.19000	3.58419	3,773,290		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			3,604.19000	3.60419	3,793,290		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			3,594.19000	3.59419	3,783,290		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	03/11/2016	Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Call			652.18000	0.65218	843,080		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Call			672.18000	0.67218	863,080		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/11/2016	Bond Future	129.22	Call			662.18000	0.66218	853,080		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>270,508,391.75</b>	<b>2,141</b>	<b>2,704</b>
I2033	On	05/05/2016	Bond Future			106.86311	106.86311	106.83275	106.83275			19,342,222.91	181	0
I2033	On	04/08/2016	Bond Future			108.89408	108.89408	108.86390	108.86390			0.00	0	3,915
I2033	On	03/11/2016	Bond Future			109.94425	109.94425	109.91512	109.91512			0.00	0	0
<b>Total I2033 Future</b>												<b>19,342,222.91</b>	<b>181</b>	<b>3,915</b>
I2033	On	05/05/2016	Bond Future	102.39	Call			4,442.75000	4.44275	4,473,110		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			4,432.75000	4.43275	4,463,110		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			4,422.75000	4.42275	4,453,110		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Call			3,863.90000	3.86390	3,894,080		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Call			3,853.90000	3.85390	3,884,080		0.00	0	0
I2033	On	04/08/2016	Bond Future	105.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Call			3,873.90000	3.87390	3,904,080		0.00	0	0
I2033	On	04/08/2016	Bond Future	104.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Call			745.12000	0.74512	774,250		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.17	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Call			735.12000	0.73512	764,250		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
I2033	On	03/11/2016	Bond Future	109.18	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.16	Call			755.12000	0.75512	784,250		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>19,342,222.91</b>	<b>181</b>	<b>3,915</b>
I2038	On	05/05/2016	Bond Future			134.50771	134.50771	134.46934	134.46934			497,275,003.87	3,697	0
I2038	On	04/08/2016	Bond Future			135.64847	135.64847	135.61028	135.61028			4,069,454,100.00	30,000	22,243
I2038	On	03/11/2016	Bond Future			138.23055	138.23055	138.19364	138.19364			0.00	0	0
<b>Total I2038 Future</b>												<b>4,566,729,103.87</b>	<b>33,697</b>	<b>22,243</b>
I2038	On	05/05/2016	Bond Future	130.99	Call			3,479.34000	3.47934	3,517,710		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			3,469.34000	3.46934	3,507,710		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			3,459.34000	3.45934	3,497,710		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			6,300.28000	6.30028	6,338,470		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			6,290.28000	6.29028	6,328,470		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			6,310.28000	6.31028	6,348,470		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Call			1,873.64000	1.87364	1,910,550		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Call			1,863.64000	1.86364	1,900,550		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.33	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/11/2016	Bond Future	136.31	Call			1,883.64000	1.88364	1,920,550		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>4,566,729,103.87</b>	<b>33,697</b>	<b>22,243</b>
I2046	On	05/05/2016	Bond Future			134.50103	134.50103	134.46248	134.46248			634,575,859.54	4,718	0
I2046	On	04/08/2016	Bond Future			137.05709	137.05709	137.01898	137.01898			4,111,712,700.00	30,000	16,234
I2046	On	03/11/2016	Bond Future			138.15541	138.15541	138.11858	138.11858			0.00	0	0
<b>Total I2046 Future</b>												<b>4,746,288,559.54</b>	<b>34,718</b>	<b>16,234</b>
I2046	On	05/05/2016	Bond Future	129.99	Call			4,472.48000	4.47248	4,511,030		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			4,462.48000	4.46248	4,501,030		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			4,452.48000	4.45248	4,491,030		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			8,018.98000	8.01898	8,057,090		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	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	129.01	Call			8,008.98000	8.00898	8,047,090		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			7,998.98000	7.99898	8,037,090		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Call			1,048.58000	1.04858	1,085,410		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			1,038.58000	1.03858	1,075,410		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			1,028.58000	1.02858	1,065,410		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	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>4,746,288,559.54</b>	<b>34,718</b>	<b>16,234</b>
I2050	On	05/05/2016	Bond Future			145.50701	145.50701	145.46546	145.46546			1,009,091,114.35	6,935	0
I2050	On	04/08/2016	Bond Future			146.17636	146.17636	146.66758	146.66758			5,700,878,040.00	39,000	20,717
I2050	On	03/11/2016	Bond Future			148.95878	148.95878	149.46161	149.46161			0.00	0	0
<b>Total I2050 Future</b>												<b>6,709,969,154.35</b>	<b>45,935</b>	<b>20,717</b>
I2050	On	05/05/2016	Bond Future	137.99	Call			7,475.46000	7.47546	7,517,010		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			7,465.46000	7.46546	7,507,010		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			7,455.46000	7.45546	7,497,010		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			7,547.58000	7.54758	7,056,360		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			7,537.58000	7.53758	7,046,360		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			7,527.58000	7.52758	7,036,360		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			78.39000	0.07839	581,220		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			58.39000	0.05839	561,220		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			68.39000	0.06839	571,220		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>6,709,969,154.35</b>	<b>45,935</b>	<b>20,717</b>
R186	On	05/05/2016	Bond Future			9.21000	112.64492	9.17074	112.92315		10.12	4,244,911,165.28	37,684	0
R186	On	04/08/2016	Bond Future			9.23119	109.76110	9.23182	109.75672		10.48	328,624,733.40	2,994	84,367
R186	On	03/11/2016	Bond Future			9.28712	111.84210	9.28761	111.83876		10.17	0.00	0	0
<b>Total R186 Future</b>												<b>4,573,535,898.68</b>	<b>40,678</b>	<b>84,367</b>

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	7.56	Call			0.00000	0.00000	0,000	9.79	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			12,303.03000	12.30303	12,581,260	9.79	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			6,122.41000	6.12241	6,400,640	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			0.01000	0.00001	0,000	10.07	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			2,309.98000	2.30998	2,588,200	10.07	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Call			4,946.46000	4.94646	4,668,230	10.65	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			0.00000	0.00000	0,000	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			6,045.96000	6.04596	6,324,190	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000	10.04	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			3,043.82000	3.04382	3,322,050	10.04	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Call			5,411.24000	5.41124	5,133,010	10.70	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			0.00000	0.00000	0,000	10.70	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Call			618.68000	0.61868	282,480	10.27	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			0.00000	0.00000	0,000	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			6,198.92000	6.19892	6,477,150	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			0.00000	0.00000	0,000	9.91	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			57.97000	0.05797	0,000	10.27	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			4,746.39000	4.74639	4,468,160	10.64	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			0.00000	0.00000	0,000	10.64	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			5,896.30000	5.89630	5,884,450	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			580.11000	0.58011	572,550	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			5,835.53000	5.83553	5,823,590	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			5,775.20000	5.77520	5,763,180	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Call			5,802.19000	5.80219	5,796,890	11.08	0.00	0	0
R186	On	04/08/2016	Bond Future	10.00	Put			635.77000	0.63577	626,090	11.08	0.00	0	6,500
R186	On	04/08/2016	Bond Future	9.25	Call			2,398.89000	2.39889	2,388,450	10.63	0.00	0	0
R186	On	04/08/2016	Bond Future	9.25	Put			2,272.57000	2.27257	2,257,750	10.63	0.00	0	1,000
R186	On	04/08/2016	Bond Future	8.49	Call			566.70000	0.56670	559,230	10.31	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Call			2,969.85000	2.96985	2,959,910	10.72	0.00	0	0
R186	On	04/08/2016	Bond Future	9.40	Put			1,808.99000	1.80899	1,794,670	10.72	0.00	0	5,000
R186	On	04/08/2016	Bond Future	9.60	Call			3,826.16000	3.82616	3,817,410	10.84	0.00	0	0
R186	On	04/08/2016	Bond Future	9.60	Put			1,306.81000	1.30681	1,293,680	10.84	0.00	0	5,635
R186	On	04/08/2016	Bond Future	8.51	Call			593.90000	0.59390	586,260	10.31	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			4,454.72000	4.45472	4,444,200	10.16	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			2,206.49000	2.20649	2,199,330	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			4,540.26000	4.54026	4,529,760	10.15	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			2,233.69000	2.23369	2,226,520	10.16	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			4,497.35000	4.49735	4,486,840	10.16	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			2,261.10000	2.26110	2,253,920	10.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,135</b>
<b>Total For R186</b>												<b>4,573,535,898.68</b>	<b>40,678</b>	<b>102,502</b>
R197	On	05/05/2016	Bond Future			299.50360	299.50360	299.41938	299.41938			240,800,894.40	804	0
R197	On	04/08/2016	Bond Future			298.71143	298.71143	298.62792	298.62792			2,987,114.30	10	1,889
R197	On	03/11/2016	Bond Future			304.39750	304.39750	304.31661	304.31661			0.00	0	0
<b>Total R197 Future</b>												<b>243,788,008.70</b>	<b>814</b>	<b>1,889</b>
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			570.62000	0.57062	486,400		0.00	0	0
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			580.62000	0.58062	496,400		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			590.62000	0.59062	506,400		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			4,667.92000	4.66792	4,751,430		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			4,657.92000	4.65792	4,741,430		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			4,647.92000	4.64792	4,731,430		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Call			756.61000	0.75661	837,500		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			746.61000	0.74661	827,500		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			736.61000	0.73661	817,500		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>243,788,008.70</b>	<b>814</b>	<b>1,889</b>
R202	On	05/05/2016	Bond Future			249.69770	249.69770	249.62673	249.62673		9.10	2,175,616,060.10	8,713	0
R202	On	04/08/2016	Bond Future			250.99916	250.99916	250.92871	250.92871		8.51	5,270,982,360.00	21,000	36,980
R202	On	03/11/2016	Bond Future			255.77713	255.77713	255.70878	255.70878			0.00	0	0
<b>Total R202 Future</b>												<b>7,446,598,420.10</b>	<b>29,713</b>	<b>36,980</b>
R202	On	05/05/2016	Bond Future	247.01	Call			2,624.47000	2.62447	2,687,700	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			7.74000	0.00774	0,000	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			2,644.13000	2.64413	2,707,700	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			7.40000	0.00740	0,000	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			2,634.30000	2.63430	2,697,700	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			7.57000	0.00757	0,000	9.53	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			9,264.07000	9.26407	9,299,120	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			1,595.36000	1.59536	1,559,960	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			9,279.05000	9.27905	9,314,170	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			1,590.34000	1.59034	1,555,010	8.91	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			9,271.56000	9.27156	9,306,640	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			1,592.85000	1.59285	1,557,480	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			1,858.78000	1.85878	1,927,130		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			1,848.78000	1.84878	1,917,130		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			1,838.78000	1.83878	1,907,130		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>7,446,598,420.10</b>	<b>29,713</b>	<b>36,980</b>
R2023	On	05/05/2016	Bond Future			9.00500	95.20413	8.96577	95.39306		7.91	266,761,972.26	2,802	0
R2023	On	04/08/2016	Bond Future			9.02861	97.20171	9.02924	97.19876		7.80	0.00	0	6,100
R2023	On	03/11/2016	Bond Future			9.09336	95.11334	9.09381	95.11130		7.82	0.00	0	0
R2023	On	02/02/2017	Bond Future			9.14989	97.01494	9.15033	97.01301		7.53	0.00	0	0
<b>Total R2023 Future</b>												<b>266,761,972.26</b>	<b>2,802</b>	<b>6,100</b>
R2023	On	05/05/2016	Bond Future	8.24	Call			0.00000	0.00000	0,000	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			3,582.41000	3.58241	3,771,340	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			0.00000	0.00000	0,000	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			3,531.91000	3.53191	3,720,840	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			0.00000	0.00000	0,000	7.77	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			3,481.44000	3.48144	3,670,370	7.77	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			321.22000	0.32122	316,670	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			4,105.23000	4.10523	4,097,730	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			329.31000	0.32931	324,690	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			4,064.20000	4.06420	4,056,630	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			337.55000	0.33755	332,880	7.66	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			4,023.35000	4.02335	4,015,730	7.66	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			994.34000	0.99434	988,700	8.11	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			3,850.15000	3.85015	3,846,500	8.10	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,019.24000	1.01924	1,013,550	8.10	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,881.28000	3.88128	3,877,650	8.11	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,006.73000	1.00673	1,001,060	8.11	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,912.50000	3.91250	3,908,900	8.11	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			3,276.08000	3.27608	3,270,460	7.49	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,920.16000	1.92016	1,916,470	7.49	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			3,250.06000	3.25006	3,244,440	7.49	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,938.94000	1.93894	1,935,250	7.50	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			3,224.19000	3.22419	3,218,570	7.50	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,901.50000	1.90150	1,897,810	7.49	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R2023</b>												<b>266,761,972.26</b>	<b>2,802</b>	<b>6,100</b>
R203	On	05/05/2016	Bond Future			7.98000	101.57706	7.95611	101.60715		1.58	413,723,365.38	4,073	0
R203	On	04/08/2016	Bond Future			7.99986	103.56315	8.03140	103.53052		1.29	0.00	0	58,097
R203	On	03/11/2016	Bond Future			8.07508	101.35472	8.11487	101.32251		1.10	0.00	0	0
R203	On	02/02/2017	Bond Future			8.09358	103.38124	8.15043	103.34851		0.79	0.00	0	0
<b>Total R203 Future</b>												<b>413,723,365.38</b>	<b>4,073</b>	<b>58,097</b>
R203	On	05/05/2016	Bond Future	7.24	Call			0.00000	0.00000	0,000	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			907.94000	0.90794	938,030	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			0.00000	0.00000	0,000	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			895.18000	0.89518	925,270	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			0.00000	0.00000	0,000	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			882.43000	0.88243	912,520	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			33.48000	0.03348	36,470	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			836.15000	0.83615	806,510	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			31.20000	0.03120	34,020	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			854.81000	0.85481	825,000	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			32.28000	0.03228	35,180	1.24	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			845.42000	0.84542	815,690	1.24	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			703.40000	0.70340	727,350	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			119.37000	0.11937	111,110	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			709.70000	0.70970	733,740	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			117.65000	0.11765	109,480	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			716.02000	0.71602	740,160	1.17	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			115.95000	0.11595	107,880	1.17	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			167.42000	0.16742	178,880	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			427.30000	0.42730	406,030	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			169.48000	0.16948	181,030	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			423.58000	0.42358	402,400	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			171.89000	0.17189	183,550	0.78	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			420.20000	0.42020	399,130	0.78	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>413,723,365.38</b>	<b>4,073</b>	<b>58,097</b>
R2030	On	05/05/2016	Bond Future			9.59000	90.17855	9.55076	90.44976			697,080,191.50	7,730	0
R2030	On	04/08/2016	Bond Future			9.62494	88.08772	9.61526	88.15371			0.00	0	25,310
R2030	On	03/11/2016	Bond Future			9.68108	89.75786	9.67095	89.82599			0.00	0	0
<b>Total R2030 Future</b>												<b>697,080,191.50</b>	<b>7,730</b>	<b>25,310</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			4,007.79000	4.00779	4,279,000		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			3,934.10000	3.93410	4,205,310		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/05/2016	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			3,860.50000	3.86050	4,131,710		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			3,671.91000	3.67191	3,605,920		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			2,267.12000	2.26712	2,335,250		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Put			2,197.42000	2.19742	2,265,550		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			2,336.89000	2.33689	2,405,020		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>697,080,191.50</b>	<b>7,730</b>	<b>25,310</b>
R2032	On	05/05/2016	Bond Future			9.72000	89.10842	9.68073	89.39612		14.05	804,827,249.44	9,032	0
R2032	On	04/08/2016	Bond Future			9.74817	91.05556	9.74365	91.08830		14.02	0.00	0	7,553
R2032	On	03/11/2016	Bond Future			9.80766	88.62304	9.80287	88.65729		14.33	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.86057	90.39527	9.85561	90.43030		14.03	0.00	0	0
<b>Total R2032 Future</b>												<b>804,827,249.44</b>	<b>9,032</b>	<b>7,553</b>
R2032	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			5,293.84000	5.29384	5,581,540	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			5,213.94000	5.21394	5,501,640	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	13.84	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			5,134.14000	5.13414	5,421,840	13.84	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			679.61000	0.67961	663,560	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			6,397.67000	6.39767	6,414,360	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			694.71000	0.69471	678,450	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			6,333.40000	6.33340	6,349,880	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			709.93000	0.70993	693,450	13.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			6,269.36000	6.26936	6,285,620	13.81	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			5,514.32000	5.51432	5,482,410	14.72	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			2,197.02000	2.19702	2,199,360	14.72	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			5,558.10000	5.55810	5,526,120	14.73	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			2,173.27000	2.17327	2,175,540	14.73	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			5,602.24000	5.60224	5,570,200	14.74	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			2,149.95000	2.14995	2,152,160	14.74	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			3,337.78000	3.33778	3,314,540	13.94	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			5,682.84000	5.68284	5,694,630	13.94	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			3,277.96000	3.27796	3,254,920	13.93	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			5,770.03000	5.77003	5,782,020	13.93	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			3,307.79000	3.30779	3,284,650	13.94	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	02/02/2017	Bond Future	9.52	Put			5,726.31000	5.72631	5,738,200	13.94	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>804,827,249.44</b>	<b>9,032</b>	<b>7,553</b>
R2035	On	05/05/2016	Bond Future			9.80000	93.82453	9.76069	94.13963			368,355,104.78	3,926	0
R2035	On	04/08/2016	Bond Future			9.82489	95.88554	9.82035	95.92157			0.00	0	5,341
R2035	On	03/11/2016	Bond Future			9.88421	93.20148	9.87940	93.23919			0.00	0	0
<b>Total R2035 Future</b>												<b>368,355,104.78</b>	<b>3,926</b>	<b>5,341</b>
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Call			4,553.87000	4.55387	4,238,770		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			4,628.10000	4.62810	4,313,000		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			4,702.22000	4.70222	4,387,120		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			4,133.48000	4.13348	4,097,450		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			4,207.33000	4.20733	4,171,300		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			4,059.54000	4.05954	4,023,510		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	03/11/2016	Bond Future	9.58	Put			2,395.52000	2.39552	2,433,230		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			2,313.96000	2.31396	2,351,670		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			2,477.19000	2.47719	2,514,900		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			0.00000	0.00000	0,000		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>368,355,104.78</b>	<b>3,926</b>	<b>5,341</b>
R2037	On	05/05/2016	Bond Future			9.86000	90.39328	9.82074	90.70536		15.44	1,720,816,871.36	19,037	0
R2037	On	04/08/2016	Bond Future			9.88881	88.12823	9.88432	88.16356		16.16	4,069,761,661.40	46,180	41,343
R2037	On	03/11/2016	Bond Future			9.94436	89.79920	9.93962	89.83611		15.83	0.00	0	0
R2037	On	02/02/2017	Bond Future			9.99445	87.33798	9.98954	87.37581		16.27	0.00	0	0
<b>Total R2037 Future</b>												<b>5,790,578,532.76</b>	<b>65,217</b>	<b>41,343</b>
R2037	On	05/05/2016	Bond Future	9.01	Put			6,857.41000	6.85741	7,169,490	15.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.67	Call			15.19000	0.01519	0,000	15.40	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.67	Put			1,229.94000	1.22994	1,526,830	15.40	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	15.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			7,037.04000	7.03704	7,349,120	15.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	15.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			6,947.16000	6.94716	7,259,240	15.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	15.10	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			981.61000	0.98161	961,010	15.93	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			6,295.62000	6.29562	6,310,350	15.93	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,001.31000	1.00131	980,470	15.93	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			6,229.02000	6.22902	6,243,510	15.93	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,021.43000	1.02143	1,000,360	15.94	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			6,162.97000	6.16297	6,177,230	15.94	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			5,900.71000	5.90071	5,866,290	16.34	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			2,647.78000	2.64778	2,650,270	16.34	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,808.54000	5.80854	5,774,270	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			2,702.48000	2.70248	2,705,120	16.32	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			5,854.44000	5.85444	5,820,090	16.33	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			2,674.89000	2.67489	2,677,450	16.33	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			3,843.21000	3.84321	3,817,320	16.24	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			6,281.80000	6.28180	6,293,740	16.24	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			3,777.20000	3.77720	3,751,530	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			6,377.03000	6.37703	6,389,190	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			3,810.28000	3.81028	3,784,500	16.23	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			6,329.43000	6.32943	6,341,480	16.23	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>5,790,578,532.76</b>	<b>65,217</b>	<b>41,343</b>
R204	On	05/05/2016	Bond Future			8.37500	102.20289	8.34112	102.28067		3.08	1,084,474,865.79	10,611	0
R204	On	04/08/2016	Bond Future			8.41637	100.20077	8.42838	100.17563		3.08	0.00	0	34,905
R204	On	03/11/2016	Bond Future			8.49682	102.10048	8.50982	102.07590		2.74	0.00	0	0
R204	On	02/02/2017	Bond Future			8.55450	100.09977	8.56930	100.07484		2.52	0.00	0	0
<b>Total R204 Future</b>												<b>1,084,474,865.79</b>	<b>10,611</b>	<b>34,905</b>
R204	On	05/05/2016	Bond Future	7.74	Call			0.00000	0.00000	0,000	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,392.78000	1.39278	1,470,560	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			0.00000	0.00000	0,000	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,369.41000	1.36941	1,447,190	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			0.00000	0.00000	0,000	3.01	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,346.05000	1.34605	1,423,830	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			138.52000	0.13852	140,770	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			1,592.63000	1.59263	1,569,740	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			142.27000	0.14227	144,580	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			1,575.07000	1.57507	1,552,240	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			146.23000	0.14623	148,610	3.01	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			1,557.72000	1.55772	1,534,960	3.01	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,645.49000	1.64549	1,661,870	2.89	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			332.85000	0.33285	324,650	2.89	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,659.38000	1.65938	1,675,840	2.90	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
R204	On	03/11/2016	Bond Future	9.22	Put			328.15000	0.32815	320,030	2.90	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,673.54000	1.67354	1,690,080	2.90	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			323.73000	0.32373	315,690	2.90	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			649.53000	0.64953	658,470	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			1,121.39000	1.12139	1,105,400	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			656.84000	0.65684	665,840	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			1,111.76000	1.11176	1,095,830	2.50	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			642.28000	0.64228	651,140	2.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			1,131.09000	1.13109	1,115,020	2.49	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>1,084,474,865.79</b>	<b>10,611</b>	<b>34,905</b>
R2040	On	05/05/2016	Bond Future			9.93000	94.01959	9.89075	94.35133		16.06	150,431,344.00	1,600	0
R2040	On	04/08/2016	Bond Future			9.95415	91.63375	9.95482	91.62814		16.83	0.00	0	812
R2040	On	03/11/2016	Bond Future			10.01011	93.37117	10.01069	93.36637		16.48	0.00	0	0
<b>Total R2040 Future</b>												<b>150,431,344.00</b>	<b>1,600</b>	<b>812</b>
R2040	On	05/05/2016	Bond Future	9.50	Put			3,414.17000	3.41417	3,745,910	15.94	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			0.00000	0.00000	0,000	15.95	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			3,324.20000	3.32420	3,655,940	15.95	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			0.00000	0.00000	0,000	15.94	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			3,504.28000	3.50428	3,836,020	15.94	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			0.00000	0.00000	0,000	15.94	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			5,427.88000	5.42788	5,408,990	16.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,519.56000	1.51956	1,506,400	16.71	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			5,553.15000	5.55315	5,534,380	16.71	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,546.54000	1.54654	1,533,320	16.71	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			5,490.29000	5.49029	5,471,460	16.71	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,573.84000	1.57384	1,560,560	16.72	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			3,240.51000	3.24051	3,230,880	16.46	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			5,789.49000	5.78949	5,775,060	16.46	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			3,171.36000	3.17136	3,161,740	16.45	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			5,894.05000	5.89405	5,879,630	16.45	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			3,205.83000	3.20583	3,196,210	16.46	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			5,841.60000	5.84160	5,827,180	16.46	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>150,431,344.00</b>	<b>1,600</b>	<b>812</b>
R2044	On	05/05/2016	Bond Future			9.97000	90.96519	9.93073	91.29731		16.69	344,849,035.29	3,791	0
R2044	On	04/08/2016	Bond Future			9.99304	88.64700	9.99370	88.64147		17.52	0.00	0	20,486
R2044	On	03/11/2016	Bond Future			10.04805	90.32783	10.04862	90.32310		17.16	0.00	0	0
R2044	On	02/02/2017	Bond Future			10.09796	87.75204	10.09853	87.74735		17.67	0.00	0	0
<b>Total R2044 Future</b>												<b>344,849,035.29</b>	<b>3,791</b>	<b>20,486</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	16.33	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			8,546.83000	8.54683	8,878,950	16.33	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	16.34	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			8,447.64000	8.44764	8,779,760	16.34	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	16.33	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			8,646.20000	8.64620	8,978,320	16.33	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			5,839.58000	5.83958	5,820,980	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,461.53000	1.46153	1,448,390	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			5,774.46000	5.77446	5,755,790	17.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,487.79000	1.48779	1,474,590	17.40	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			5,709.79000	5.70979	5,691,060	17.40	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,435.57000	1.43557	1,422,500	17.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			6,152.59000	6.15259	6,143,880	17.76	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,083.22000	3.08322	3,069,780	17.76	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			6,057.64000	6.05764	6,048,850	17.74	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			3,144.57000	3.14457	3,131,050	17.74	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			6,105.17000	6.10517	6,096,420	17.75	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			3,113.89000	3.11389	3,100,410	17.75	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			4,095.18000	4.09518	4,087,640	17.56	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			6,955.99000	6.95599	6,943,760	17.56	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			4,130.39000	4.13039	4,122,850	17.56	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			6,904.40000	6.90440	6,892,170	17.56	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			4,165.45000	4.16545	4,157,910	17.56	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			6,852.80000	6.85280	6,840,570	17.56	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>344,849,035.29</b>	<b>3,791</b>	<b>20,486</b>
R2048	On	05/05/2016	Bond Future			9.96500	90.03793	9.92567	90.37662		17.24	1,069,200,418.75	11,875	0
R2048	On	04/08/2016	Bond Future			9.98757	92.04849	9.98301	92.08745		17.26	4,163,353,202.70	45,230	59,523
R2048	On	03/11/2016	Bond Future			10.04438	89.35514	10.03958	89.39572		17.72	0.00	0	0
R2048	On	02/02/2017	Bond Future			10.09698	91.14178	10.09202	91.18330		17.39	0.00	0	0
<b>Total R2048 Future</b>												<b>5,232,553,621.45</b>	<b>57,105</b>	<b>59,523</b>
R2048	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	16.86	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			8,796.47000	8.79647	9,135,160	16.86	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	16.86	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			8,694.38000	8.69438	9,033,070	16.86	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	16.87	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			8,592.48000	8.59248	8,931,170	16.87	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			964.11000	0.96411	942,810	17.03	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			7,553.97000	7.55397	7,571,630	17.03	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			924.98000	0.92498	904,190	17.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/08/2016	Bond Future	9.24	Put			7,709.48000	7.70948	7,727,650	17.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			944.40000	0.94440	923,360	17.02	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			7,631.49000	7.63149	7,649,410	17.02	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			6,031.95000	6.03195	5,994,780	18.29	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			3,315.23000	3.31523	3,318,640	18.29	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			6,079.90000	6.07990	6,042,640	18.30	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			3,283.32000	3.28332	3,286,640	18.30	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			6,127.74000	6.12774	6,090,390	18.31	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			3,251.45000	3.25145	3,254,680	18.31	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			4,211.31000	4.21131	4,182,900	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			7,072.75000	7.07275	7,085,860	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			4,247.47000	4.24747	4,218,940	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			7,020.29000	7.02029	7,033,280	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			4,283.48000	4.28348	4,254,840	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			6,967.84000	6.96784	6,980,720	17.28	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>5,232,553,621.45</b>	<b>57,105</b>	<b>59,523</b>
R207	On	05/05/2016	Bond Future			8.61000	98.07858	8.57105	98.19630		4.44	1,295,421,884.64	13,208	0
R207	On	04/08/2016	Bond Future			8.65376	96.41306	8.65459	96.41070		4.49	0.00	0	76,765
R207	On	02/02/2017	Bond Future			8.78168	96.56178	8.78221	96.56047		4.06	0.00	0	0
<b>Total R207 Future</b>												<b>1,295,421,884.64</b>	<b>13,208</b>	<b>76,765</b>
R207	On	05/05/2016	Bond Future	7.56	Call			0.00000	0.00000	0,000	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Put			3,118.37000	3.11837	3,236,090	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			0.00000	0.00000	0,000	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,242.54000	2.24254	2,360,260	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			0.00000	0.00000	0,000	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,211.43000	2.21143	2,329,150	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			0.00000	0.00000	0,000	4.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,180.34000	2.18034	2,298,060	4.32	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			231.80000	0.23180	229,040	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,084.48000	2.08448	2,079,360	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			220.34000	0.22034	217,640	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,131.20000	2.13120	2,126,140	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			226.01000	0.22601	223,280	4.40	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			2,107.78000	2.10778	2,102,690	4.40	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,012.33000	2.01233	2,010,730	4.20	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			910.16000	0.91016	907,250	4.20	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,028.06000	2.02806	2,026,480	4.20	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			901.46000	0.90146	898,570	4.20	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			1,541.94000	1.54194	1,540,150	4.14	0.00	0	62

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2017	Bond Future	8.91	Put			1,225.80000	1.22580	1,222,700	4.14	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			1,996.65000	1.99665	1,995,050	4.19	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			918.92000	0.91892	916,010	4.19	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>62</b>
<b>Total For R207</b>												<b>1,295,421,884.64</b>	<b>13,208</b>	<b>76,827</b>
R208	On	05/05/2016	Bond Future			8.74000	92.94115	8.70086	93.08707		6.01	790,650,363.05	8,507	0
R208	On	04/08/2016	Bond Future			8.77069	94.85160	8.77138	94.84914		5.87	0.00	0	48,309
R208	On	03/11/2016	Bond Future			8.83696	93.24717	8.83742	93.24560		5.78	0.00	0	0
R208	On	02/02/2017	Bond Future			8.89022	95.11158	8.89067	95.11011		5.49	0.00	0	0
<b>Total R208 Future</b>												<b>790,650,363.05</b>	<b>8,507</b>	<b>48,309</b>
R208	On	05/05/2016	Bond Future	8.00	Put			2,660.95000	2.66095	2,806,870	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,622.33000	2.62233	2,768,250	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,699.58000	2.69958	2,845,500	5.89	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	5.89	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			222.50000	0.22250	219,300	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			3,065.07000	3.06507	3,059,410	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			228.34000	0.22834	225,110	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			3,033.87000	3.03387	3,028,180	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			234.31000	0.23431	231,030	5.76	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			3,002.81000	3.00281	2,997,070	5.76	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			3,112.55000	3.11255	3,110,250	6.00	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			620.00000	0.62000	616,130	6.00	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,137.36000	3.13736	3,135,070	6.01	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			611.81000	0.61181	607,950	6.01	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			3,088.03000	3.08803	3,085,700	6.00	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			628.50000	0.62850	624,600	6.00	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			2,226.02000	2.22602	2,221,950	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,410.58000	1.41058	1,407,980	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			2,262.92000	2.26292	2,258,850	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			1,424.95000	1.42495	1,422,350	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			2,244.42000	2.24442	2,240,350	5.47	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,439.41000	1.43941	1,436,810	5.47	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>790,650,363.05</b>	<b>8,507</b>	<b>48,309</b>
R209	On	05/05/2016	Bond Future			9.74500	70.20989	9.70564	70.47105		16.03	580,916,629.86	8,274	0
R209	On	04/08/2016	Bond Future			9.76541	71.77480	9.76083	71.80496		16.10	574,198.40	8	54,865
R209	On	03/11/2016	Bond Future			9.81727	69.98498	9.81245	70.01643		16.53	0.00	0	0
R209	On	02/02/2017	Bond Future			9.86314	71.38444	9.85817	71.41659		16.29	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R209 Future</b>												<b>581,490,828.26</b>	<b>8,282</b>	<b>54,865</b>
R209	On	05/05/2016	Bond Future	8.25	Call			0.00000	0.00000	0,000	15.54	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Put			10,814.10000	10.81410	11,075,260	15.54	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	15.78	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			5,022.85000	5.02285	5,284,010	15.78	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	15.78	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			4,948.92000	4.94892	5,210,080	15.78	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	15.79	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,875.10000	4.87510	5,136,260	15.79	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			1,325.63000	1.32563	1,303,280	16.05	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			3,766.65000	3.76665	3,774,460	16.05	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,847.64000	1.84764	1,821,750	16.19	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			2,919.78000	2.91978	2,924,050	16.19	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			2,150.89000	2.15089	2,123,430	16.28	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			2,553.45000	2.55345	2,556,150	16.28	0.00	0	250
R209	On	04/08/2016	Bond Future	9.26	Call			1,026.61000	1.02661	1,006,970	15.99	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			4,450.03000	4.45003	4,460,550	15.99	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Call			4,406.20000	4.40620	4,373,290	16.80	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			1,049.99000	1.04999	1,047,240	16.80	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			5,817.28000	5.81728	5,783,800	16.98	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			610.32000	0.61032	607,000	16.98	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			987.95000	0.98795	968,710	15.98	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			4,553.37000	4.55337	4,564,290	15.98	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,007.15000	1.00715	987,710	15.98	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			4,501.52000	4.50152	4,512,240	15.98	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,816.40000	4.81640	4,787,430	16.96	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,109.82000	2.10982	2,112,300	16.96	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,855.30000	4.85530	4,826,260	16.97	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,087.37000	2.08737	2,089,780	16.97	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			4,894.31000	4.89431	4,865,200	16.98	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,065.13000	2.06513	2,067,470	16.98	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			3,087.09000	3.08709	3,065,560	16.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			5,193.81000	5.19381	5,204,430	16.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			3,114.85000	3.11485	3,093,220	16.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			5,153.88000	5.15388	5,164,400	16.20	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			3,059.71000	3.05971	3,038,270	16.19	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			5,234.21000	5.23421	5,244,920	16.19	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>12,270</b>
<b>Total For R209</b>												<b>581,490,828.26</b>	<b>8,282</b>	<b>67,135</b>
R210	On	05/05/2016	Bond Future			183.88930	183.88930	183.83698	183.83698			3,677,786.00	20	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
R210	On	04/08/2016	Bond Future			187.38413	187.38413	187.33222	187.33222			0.00	0	1,391
R210	On	03/11/2016	Bond Future			188.66103	188.66103	188.61060	188.61060			0.00	0	0
<b>Total R210 Future</b>												<b>3,677,786.00</b>	<b>20</b>	<b>1,391</b>
R210	On	05/05/2016	Bond Future	185.01	Put			1,173.02000	1.17302	1,120,700		0.00	0	0
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			1,153.02000	1.15302	1,100,700		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			1,163.02000	1.16302	1,110,700		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	04/08/2016	Bond Future	181.50	Call			5,832.22000	5.83222	5,884,130		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			5,822.22000	5.82222	5,874,130		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			5,812.22000	5.81222	5,864,130		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			309.40000	0.30940	258,970		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			289.40000	0.28940	238,970		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			299.40000	0.29940	248,970		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>3,677,786.00</b>	<b>20</b>	<b>1,391</b>
R211	On	05/05/2016	Bond Future			138.60182	138.60182	138.56755	138.56755			277,203.64	2	0
R211	On	04/08/2016	Bond Future			139.48914	139.48914	139.45525	139.45525			0.00	0	62
R211	On	03/11/2016	Bond Future			142.14442	142.14442	142.11182	142.11182			0.00	0	0
<b>Total R211 Future</b>												<b>277,203.64</b>	<b>2</b>	<b>62</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			422.45000	0.42245	388,180		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			432.45000	0.43245	398,180		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			442.45000	0.44245	408,180		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			2,385.25000	2.38525	2,419,140		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			2,375.25000	2.37525	2,409,140		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			2,365.25000	2.36525	2,399,140		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Call			371.82000	0.37182	404,420		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	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			361.82000	0.36182	394,420		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			351.82000	0.35182	384,420		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	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>277,203.64</b>	<b>2</b>	<b>62</b>
R212	On	05/05/2016	Bond Future			145.07160	145.07160	145.03092	145.03092			469,741,840.80	3,238	0
R212	On	04/08/2016	Bond Future			145.91140	145.91140	145.87103	145.87103			0.00	0	3,880
R212	On	03/11/2016	Bond Future			148.68888	148.68888	148.64982	148.64982			0.00	0	0
<b>Total R212 Future</b>												<b>469,741,840.80</b>	<b>3,238</b>	<b>3,880</b>
R212	On	05/05/2016	Bond Future	145.01	Call			20.92000	0.02092	61,600		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			40.92000	0.04092	81,600		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			30.92000	0.03092	71,600		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			3,451.03000	3.45103	3,491,400		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			3,441.03000	3.44103	3,481,400		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			3,431.03000	3.43103	3,471,400		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			529.82000	0.52982	568,880		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			549.82000	0.54982	588,880		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			539.82000	0.53982	578,880		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>469,741,840.80</b>	<b>3,238</b>	<b>3,880</b>
R213	On	05/05/2016	Bond Future			9.63000	80.81753	9.58567	81.11236		13.76	1,031,716,587.98	12,766	0
R213	On	04/08/2016	Bond Future			9.64703	82.61765	9.64245	82.64780		13.77	0.00	0	44,354
R213	On	03/11/2016	Bond Future			9.70363	80.63318	9.69878	80.66472		14.10	0.00	0	0
R213	On	02/02/2017	Bond Future			9.75512	82.24531	9.75009	82.27762		13.85	0.00	0	0
<b>Total R213 Future</b>												<b>1,031,716,587.98</b>	<b>12,766</b>	<b>44,354</b>
R213	On	05/05/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000	13.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			5,934.01000	5.93401	6,228,840	13.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000	13.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			5,860.26000	5.86026	6,155,090	13.44	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	05/05/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000	13.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			5,786.60000	5.78660	6,081,430	13.44	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			759.97000	0.75997	743,390	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			5,083.30000	5.08330	5,096,870	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			728.50000	0.72850	712,320	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			5,193.89000	5.19389	5,207,860	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			744.17000	0.74417	727,800	13.57	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			5,138.49000	5.13849	5,152,270	13.57	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			5,011.39000	5.01139	4,982,130	14.62	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			1,967.04000	1.96704	1,969,320	14.62	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,051.60000	5.05160	5,022,280	14.63	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			1,945.76000	1.94576	1,947,980	14.63	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,091.72000	5.09172	5,062,330	14.63	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			1,924.47000	1.92447	1,926,620	14.63	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			2,937.03000	2.93703	2,916,020	13.81	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			5,231.91000	5.23191	5,243,210	13.81	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			2,964.04000	2.96404	2,942,930	13.81	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			5,192.08000	5.19208	5,203,280	13.81	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			2,991.19000	2.99119	2,969,980	13.82	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			5,152.47000	5.15247	5,163,570	13.82	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>1,031,716,587.98</b>	<b>12,766</b>	<b>44,354</b>	
R214	On	05/05/2016	Bond Future			9.88000	70.16367	9.84063	70.43191		16.78	533,805,201.36	7,608	0
R214	On	04/08/2016	Bond Future			9.89439	71.76893	9.89495	71.76514		16.82	0.00	0	30,123
R214	On	03/11/2016	Bond Future			9.94802	69.83239	9.94849	69.82923		17.30	0.00	0	0
R214	On	02/02/2017	Bond Future			9.99730	71.22868	9.99777	71.22555		17.05	0.00	0	0
<b>Total R214 Future</b>												<b>533,805,201.36</b>	<b>7,608</b>	<b>30,123</b>
R214	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	16.40	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			6,245.32000	6.24532	6,513,560	16.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000	16.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			6,166.60000	6.16660	6,434,840	16.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			6,088.02000	6.08802	6,356,260	16.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			0.00000	0.00000	0,000	16.55	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			3,865.78000	3.86578	4,134,020	16.55	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			898.41000	0.89841	888,840	16.60	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			5,129.42000	5.12942	5,116,060	16.60	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,994.36000	3.99436	3,984,860	17.31	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			1,340.79000	1.34079	1,327,500	17.31	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			811.68000	0.81168	802,470	16.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/08/2016	Bond Future	8.55	Put			10,340.09000	10.34009	10,332,860	16.34	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			795.04000	0.79504	785,910	16.58	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			5,476.37000	5.47637	5,463,450	16.58	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			5,417.64000	5.41764	5,404,640	16.58	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			8,724.72000	8.72472	8,723,520	17.72	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			210.32000	0.21032	205,330	17.72	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			828.55000	0.82855	819,280	16.59	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			5,359.27000	5.35927	5,346,210	16.59	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			139.36000	0.13936	135,920	16.34	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			4,834.44000	4.83444	4,827,400	17.83	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			2,352.82000	2.35282	2,342,620	17.83	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			4,873.28000	4.87328	4,866,270	17.84	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			2,328.63000	2.32863	2,318,460	17.84	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,912.23000	4.91223	4,905,250	17.85	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			2,304.66000	2.30466	2,294,520	17.85	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			3,224.30000	3.22430	3,218,110	17.01	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			5,462.24000	5.46224	5,452,920	17.01	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			3,252.57000	3.25257	3,246,390	17.02	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			5,420.45000	5.42045	5,411,140	17.02	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			3,195.92000	3.19592	3,189,740	17.01	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			5,504.02000	5.50402	5,494,710	17.01	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,200</b>
<b>Total For R214</b>												<b>533,805,201.36</b>	<b>7,608</b>	<b>44,323</b>
<b>Total for Bond</b>												<b>49,163,333,720.14</b>	<b>416,579</b>	<b>769,047</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

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

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 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>
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>



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<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			493.03500	493.03500	494.27600	494.27600			295,821,000.00	60	0
GOVI	On	04/08/2016	GOVI			503.44900	503.44900	503.53100	503.53100			0.00	0	468
GOVI	On	03/11/2016	GOVI			513.09700	513.09700	513.18500	513.18500			0.00	0	146
GOVI	On	02/02/2017	GOVI			523.35100	523.35100	523.44200	523.44200			0.00	0	0
<b>Total GOVI Future</b>												<b>295,821,000.00</b>	<b>60</b>	<b>614</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			237,340.00000	23.73400	249,750,000		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			237,140.00000	23.71400	249,550,000		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			237,240.00000	23.72400	249,650,000		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			174,590.00000	17.45900	175,410,000		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			174,690.00000	17.46900	175,510,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2016	GOVI	521.01	Put			174,790.00000	17.47900	175,610,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			370,750.00000	37.07500	369,870,000		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			370,650.00000	37.06500	369,770,000		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			370,550.00000	37.05500	369,670,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			98,780.00000	9.87800	99,690,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			98,880.00000	9.88800	99,790,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			98,980.00000	9.89800	99,890,000		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>295,821,000.00</b>	<b>60</b>	<b>614</b>
<b>Total for GOVI</b>												<b>295,821,000.00</b>	<b>60</b>	<b>614</b>
AL37	On	05/05/2016	Index Future			473.99300	473.99300	474.73600	474.73600			4,739,930.00	1	0
AL37	On	04/08/2016	Index Future			483.63800	483.63800	483.62500	483.62500			0.00	0	16
AL37	On	03/11/2016	Index Future			492.90600	492.90600	492.89800	492.89800			0.00	0	0
<b>Total AL37 Future</b>												<b>4,739,930.00</b>	<b>1</b>	<b>16</b>
<b>Total For AL37</b>												<b>4,739,930.00</b>	<b>1</b>	<b>16</b>
AL7T	On	05/05/2016	Index Future			544.09500	544.09500	545.44300	545.44300			0.00	0	0
AL7T	On	04/08/2016	Index Future			555.67800	555.67800	555.65600	555.65600			0.00	0	9
AL7T	On	03/11/2016	Index Future			566.32700	566.32700	566.31000	566.31000			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>9</b>
ALBI	On	05/05/2016	Index Future			494.00000	494.00000	495.31000	495.31000			34,580,000.00	7	0
ALBI	On	04/08/2016	Index Future			504.51600	504.51600	504.58400	504.58400			30,270,960.00	6	627
ALBI	On	03/11/2016	Index Future			514.18500	514.18500	514.25900	514.25900			0.00	0	0
ALBI	On	02/02/2017	Index Future			524.46100	524.46100	524.53700	524.53700			0.00	0	0
<b>Total ALBI Future</b>												<b>64,850,960.00</b>	<b>13</b>	<b>627</b>
<b>Total For ALBI</b>												<b>64,850,960.00</b>	<b>13</b>	<b>627</b>
IGOV	On	05/05/2016	Index Future			244.16200	244.16200	244.09200	244.09200			1,106,053,860.00	453	0
IGOV	On	04/08/2016	Index Future			248.68100	248.68100	248.68300	248.68300			74,604,300.00	30	1,036
IGOV	On	03/11/2016	Index Future			253.46600	253.46600	253.47100	253.47100			0.00	0	23
IGOV	On	02/02/2017	Index Future			258.55200	258.55200	258.55600	258.55600			0.00	0	0
<b>Total IGOV Future</b>												<b>1,180,658,160.00</b>	<b>483</b>	<b>1,059</b>
<b>Total For IGOV</b>												<b>1,180,658,160.00</b>	<b>483</b>	<b>1,059</b>
ILBI	On	05/05/2016	Index Future			660.99600	660.99600	660.99600	660.99600			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
ILBI	On	04/08/2016	Index Future			673.18500	673.18500	673.11800	673.11800			0.00	0	157
ILBI	On	03/11/2016	Index Future			685.79800	685.79800	685.73000	685.73000			0.00	0	0
<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>1,250,249,050.00</b>	<b>497</b>	<b>1,868</b>
JIBAR F	On	18/05/2016	Jibar Future			7.34000	92.66000	7.34000	92.66000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On	20/07/2016	Jibar Future			7.48000	92.52000	7.48000	92.52000			0.00	0	0
JIBAR F	On	17/08/2016	Jibar Future			7.55000	92.45000	7.55000	92.45000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.63000	92.37000	7.63000	92.37000			0.00	0	0
JIBAR F	On	19/10/2016	Jibar Future			7.57000	92.43000	7.57000	92.43000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.82000	92.18000	7.82000	92.18000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.94000	92.06000	7.94000	92.06000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			8.07000	91.93000	8.07000	91.93000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			8.17000	91.83000	8.17000	91.83000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			8.23000	91.77000	8.23000	91.77000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			8.29000	91.71000	8.29000	91.71000			0.00	0	0
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR FUTURE</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>
10Y ST	On	17/12/2025	Interest Rate Swap			102.58801	102.58801	102.41317	102.41317			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			99.83457	99.83457	99.65652	99.65652			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			98.72012	98.72012	98.53969	98.53969			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			100.15944	100.15944	100.15503	100.15503			0.00	0	0
1Y STN	On	16/03/2017	Interest Rate Swap			100.19759	100.19759	100.19006	100.19006			0.00	0	0
1Y STN	On	15/06/2017	Interest Rate Swap			99.95561	99.95561	99.94712	99.94712			0.00	0	0
<b>Total 1Y STND Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<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			100.58543	100.58543	100.56630	100.56630			0.00	0	0
2Y STN	On	16/03/2018	Interest Rate Swap			100.03429	100.03429	100.02029	100.02029			0.00	0	0
2Y STN	On	15/06/2018	Interest Rate Swap			99.87218	99.87218	99.87298	99.87298			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			100.52526	100.52526	100.48430	100.48430			0.00	0	0
5Y STN	On	16/03/2021	Interest Rate Swap			100.01569	100.01569	99.97177	99.97177			0.00	0	0
5Y STN	On	15/06/2021	Interest Rate Swap			99.47609	99.47609	99.42756	99.42756			0.00	0	0
<b>Total 5Y 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 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>50,709,403,770.14</b>	<b>417,136</b>	<b>771,529</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.12189				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			12.34000	93.97857	12.34000	93.94800				0.00	0	10,000,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.57779				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			10.50000	96.82188	10.50000	96.79481				0.00	0	0
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	107.44200	10.00000	107.41400				0.00	0	0
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.84231				0.00	0	0
<b>Total AB010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.91176				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			10.39500	99.32163	10.39500	99.29398				0.00	0	310,000,000
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	9.22968	100.00000	11.49732				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	99.71310	10.84000	105.08600				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	10.65381	100.00000	10.63272				0.00	0	0
<b>Total AB016U 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 AB016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2025 Spot Bond			11.37000	102.00461	11.37000	101.97396				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	11.55682	100.00000	11.52882				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	90.11097	11.81000	90.08248				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	11.67982	100.00000	11.65153				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>
AB023L On 05/05/2021 Spot Bond			100.00000	12.73177	100.00000	12.70093				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	15.82745	100.00000	15.80272				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.38611				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			9.55500	100.85507	9.55500	100.82950				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	108.40400	10.00000	108.37600				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			2.65000	121.77422	2.65000	280.12256				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.77182				0.00	0	0
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.74213				0.00	0	0
<b>Total ABFN08 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 ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	101.29131				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				100.00000	0.00000	99.01916				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				100.00000	0.00000	100.54043				0.00	0	0
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.32376				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	100.17294				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	99.74738				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				100.00000	0.00000	99.77309				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				100.00000	0.00000	99.14790				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			12.34000	98.39108	12.34000	98.30291			89,045,440,000,000.00	7,216,000,000	3,608,000,000	
<b>Total ABK1 SPOT</b>									<b>89,045,440,000,000.00</b>	<b>7,216,000,000</b>	<b>3,608,000,000</b>	
<b>Total For ABK1</b>									<b>89,045,440,000,000.00</b>	<b>7,216,000,000</b>	<b>3,608,000,000</b>	
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.06699			0.00	0	0	
<b>Total ABK10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABK10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.81717			0.00	0	0	
<b>Total ABK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	101.07151			0.00	0	0	
<b>Total ABK12 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 ABK12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK2 On 24/05/2018 Spot Bond			9.41000	102.43875	9.41000	101.07830			0.00	0	0
<b>Total ABK2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.33407			0.00	0	0
<b>Total ABK3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.82882			0.00	0	0
<b>Total ABK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.15099			0.00	0	50,000,000
<b>Total ABK5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For ABK5</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.92129			0.00	0	0
<b>Total ABK6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.62308			0.00	0	0
<b>Total ABK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.69562			0.00	0	0
<b>Total ABK8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	94.32632			0.00	0	80,000,000
<b>Total ABK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For ABK9</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
ABKI01 On 07/11/2018 Spot Bond			5.00000	101.33857	5.00000	137.60377			0.00	0	0
<b>Total ABKI01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			5.26000	97.16852	5.26000	122.11702			0.00	0	0
<b>Total ABKI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			5.56000	90.41088	5.56000	105.81774			0.00	0	160,000,000
<b>Total ABKI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For ABKI03</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			6.23500	98.70966	6.23500	112.20265			0.00	0	0
<b>Total ABKI04 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 ABKI04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	92.54286			0.00	0	9,158,500
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,158,500</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>0</b>	<b>9,158,500</b>
ABN05 On 18/04/2021 Spot Bond			1.98000	182.36258	1.98000	182.27311			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	185.26208	2.17000	185.17024			0.00	0	0
<b>Total ABN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.82000	195.50742	1.82000	195.41234			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			8.95125	86.28032	8.95125	86.26571			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			8.95125	86.28032	8.95125	86.26571			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				100.00000	0.00000	101.74378			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>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.61119			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>
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	100.61000			0.00	0	0
<b>Total ABN52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	100.34000			0.00	0	0
<b>Total ABN53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	100.09000			0.00	0	0
<b>Total ABN54 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 ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.95253				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				100.00000	0.00000	100.52400				0.00	160,000,000	40,000,000
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	98.34000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	98.11000				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			2.58500	96.00439	2.58500	117.13119				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			2.46500	101.66685	2.46500	170.40974				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			2.29000	118.16704	2.29000	230.17302				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				100.00000	0.00000	96.58000				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			10.57500	88.01912	10.57500	87.99461				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	109.44000				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>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.67615				0.00	0	0
<b>Total ABN72 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 ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	104.54000				0.00	0	0
<b>Total ABN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	116.23500				0.00	0	0
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	109.72843	9.63000	109.70024				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	108.36000				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			10.57500	103.54937	10.57500	103.52022				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			9.87500	88.82893	9.87500	88.80554				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	117.21000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	143.60000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.12000	100.21199	11.12000	100.18237				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	98.46000				0.00	0	0
<b>Total ABN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.42322				0.00	0	0
<b>Total ABN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	95.37950				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			9.15500	102.63751	9.15500	102.61255				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			10.35000	97.30613	10.35000	97.27931				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			10.15000	97.02695	10.15000	97.00056				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			10.58000	95.94541	10.58000	95.91825				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			10.08000	97.20661	10.08000	97.18035				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>
ABS15 On 11/11/2022 Spot Bond			10.58500	96.18831	10.58500	96.16105				0.00	0	0
<b>Total ABS15 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 ABS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			11.42000	94.12081	11.42000	94.09210			1,713,000,000,000.00	150,000,000	150,000,000
<b>Total ABS16 SPOT</b>									<b>1,713,000,000,000.00</b>	<b>150,000,000</b>	<b>150,000,000</b>
<b>Total For ABS16</b>									<b>1,713,000,000,000.00</b>	<b>150,000,000</b>	<b>150,000,000</b>
ABS17 On 11/11/2027 Spot Bond			11.42000	95.01371	11.42000	94.98473			0.00	0	5,939,300,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,939,300,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>5,939,300,000</b>
ABS6 On 01/06/2020 Spot Bond			10.05000	97.55090	10.05000	97.52476			0.00	0	880,000,000
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
ABS7 On 11/09/2026 Spot Bond			11.33000	86.22540	11.33000	86.19958			9,743,800,000,000.00	860,000,000	4,290,000,000
<b>Total ABS7 SPOT</b>									<b>9,743,800,000,000.00</b>	<b>860,000,000</b>	<b>4,290,000,000</b>
<b>Total For ABS7</b>									<b>9,743,800,000,000.00</b>	<b>860,000,000</b>	<b>4,290,000,000</b>
ABS12 On 07/12/2023 Spot Bond			2.84000	218.60770	2.84000	276.83363			0.00	0	570,887,600
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>570,887,600</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>570,887,600</b>
ABS13 On 31/01/2017 Spot Bond			1.75000	134.22683	1.75000	137.15408			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			2.06000	138.52123	2.06000	141.23403			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	0.01634	100.00000	0.01629			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	23.73295	100.00000	23.67546			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>
ACL047 On 22/10/2018 Spot Bond			100.00000		0.00000	79.33069			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	89.90148	100.00000	89.68059			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			100.00000		0.00000	102.45733			0.00	0	0
<b>Total ACL082 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 ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.45733				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.47018				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.47018				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.44449				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 20/12/2018 Spot Bond				100.00000	0.00000	101.25893				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.29116				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.30411				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.27812				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	101.21990				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>
ACL100 On 20/12/2019 Spot Bond			10.36000	100.30479	10.36000	100.27691				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>
ACL104 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL12C 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				100.00000	0.00000	97.31209				0.00	0	0
<b>Total ACL126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	229.22475				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				100.00000	0.00000	229.25615				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				100.00000	0.00000	101.24579				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				100.00000	0.00000	101.66442				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
<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>
ACL13E On 30/07/2017 Spot Bond				100.00000	0.00000	102.46666				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.60917				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>
ACL14E On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.96313				0.00	46,872,000	33,291,000
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>46,872,000</b>	<b>33,291,000</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>46,872,000</b>	<b>33,291,000</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.62333				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>
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.24971				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>
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	101.67316				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>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.22655				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>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.18097				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>
ACL157 On 20/03/2022 Spot Bond			10.23000	101.39228	10.23000	101.36479				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>
ACL161 On 20/06/2017 Spot Bond				100.00000	0.00000	105.66017				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>
ACL165 On 20/06/2019 Spot Bond			10.47000	102.03914	10.47000	102.01069				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22256				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>
ACL168 On 20/06/2017 Spot Bond			1.75000	124.81978	1.75000	124.75933				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>
ACL169 On 20/06/2017 Spot Bond				100.00000	0.00000	101.21345				0.00	0	0
<b>Total ACL173 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 ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.24598				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.18090				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33072				0.00	0	18,000,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.98159				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.96223				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.62787				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>
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.23929				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>
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.19971				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.25480				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.27170				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>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.27569				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.27569				0.00	0	0
<b>Total ACL194 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 ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.35004				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				100.00000	0.00000	101.21990				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				100.00000	0.00000	101.33963				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				100.00000	0.00000	102.33812				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				100.00000	0.00000	101.35004				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				100.00000	0.00000	103.52725				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				100.00000	0.00000	101.29781				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				100.00000	0.00000	101.29781				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				100.00000	0.00000	165.87345				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	168.25215				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>
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	101.14580				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>
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.68593				0.00	0	0
<b>Total ACL210 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 ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	101.17042				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>
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.16621				0.00	0	300,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	91.77891				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>
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.15611				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>
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.15482				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.23411				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>
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	99.95105				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>
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.34342				0.00	0	0
<b>Total ACL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.33855				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>
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	101.22888				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>
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.20937				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				100.00000	0.00000	101.54556				0.00	0	0
<b>Total ADCB01 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 ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.15833				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				100.00000	0.00000	101.83732				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				100.00000	0.00000	101.70794				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	21.66101	100.00000	21.60854				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				100.00000	0.00000	101.09457				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>
AER011 On 18/11/2016 Spot Bond			100.00000	62.74307	100.00000	62.58770				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	17.77000	100.00000	17.72696				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS2U On 02/07/2020 Spot Bond			100.00000	2.47171	100.00000	2.46566				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				100.00000	0.00000	100.51761				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				100.00000	0.00000	100.53456				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				100.00000	0.00000	100.59099				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				100.00000	0.00000	100.00000				0.00	0	0
<b>Total AHF3A1 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 AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.50068				0.00	0	0
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.50634				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				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>
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	100.64741				0.00	0	0
<b>Total AHF3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.61925				0.00	0	0
<b>Total AHF3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				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>
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.84937				0.00	0	0
<b>Total AHF3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.76539				0.00	0	0
<b>Total AHF3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L: On 15/04/2020 Spot Bond			100.00000	37.66497	100.00000	40.51287				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI: On 15/04/2020 Spot Bond			100.00000	11.37502	100.00000	12.02949				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>
AHY2U: On 08/07/2026 Spot Bond			100.00000	0.00722	100.00000	0.00719				0.00	0	0
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIG2U: On 08/07/2026 Spot Bond			100.00000	0.00722	100.00000	0.00719				0.00	0	0
<b>Total AIG2U 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 AIG2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			9.99000	97.86210	9.99000	97.83619				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			10.67000	105.19179	10.67000	105.16191				0.00	0	0
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			10.31500	98.40009	10.31500	98.37290				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	11.95675	100.00000	11.93028				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			10.98500	97.49396	10.98500	97.46533				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			2.71500	173.77340	2.71500	173.68470				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.48211				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.00809				0.00	0	0
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.07469				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.00011				0.00	1,380,000,000	400,000,000
<b>Total APF03 SPOT</b>										<b>0.00</b>	<b>1,380,000,000</b>	<b>400,000,000</b>
<b>Total For APF03</b>										<b>0.00</b>	<b>1,380,000,000</b>	<b>400,000,000</b>
AS116L On 15/01/2018 Spot Bond			100.00000	40.51500	100.00000	40.41577				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	28.46398	100.00000	28.39503				0.00	0	0
<b>Total AS120U 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 AS120U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS126L On 19/02/2019 Spot Bond			100.00000	10.50047	100.00000	10.47447				0.00	0	0
<b>Total AS126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS127L On 19/02/2019 Spot Bond			100.00000	10.50047	100.00000	10.47447				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	3.68956	100.00000	3.67947				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	0.04721	100.00000	0.04716				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.91819				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.08971				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.18096				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00989				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>
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	97.93000				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>
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	114.84744				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			2.54000	139.34872	2.54000	249.80079				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				100.00000	0.00000	99.52715				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				100.00000	0.00000	89.52870				0.00	0	0
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	99.97453				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			2.55500	175.45511	2.55500	222.18911				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	101.09752				0.00	0	0
<b>Total ASN046 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 ASN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	101.08059				0.00	0	0
<b>Total ASN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.61467				0.00	0	0
<b>Total ASN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.51359				0.00	0	0
<b>Total ASN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.44617				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.28761				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.15438				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.92427				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				100.00000	0.00000	101.60997				0.00	0	0
<b>Total ASN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.22376				0.00	0	0
<b>Total ASN068 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 ASN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.99998				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				100.00000	0.00000	100.79799				0.00	0	0
<b>Total ASN072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	85.98185				0.00	0	0
<b>Total ASN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.77498				0.00	0	0
<b>Total ASN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.38987				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.19369				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				100.00000	0.00000	101.45355				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				100.00000	0.00000	100.78895				0.00	152,800,000	56,200,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>152,800,000</b>	<b>56,200,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>152,800,000</b>	<b>56,200,000</b>
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.82571				0.00	0	0
<b>Total ASN084 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 ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	100.99373				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>
ASN086 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>
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.75488				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>
ASN090 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>
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.46290				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>
ASN092 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>
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.97573				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>
ASN096 On 17/08/2016 Spot Bond				100.00000	0.00000	99.81841				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>
ASN098 On 20/12/2020 Spot Bond				100.00000	0.00000	60.63980				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>
ASN099 On 02/12/2020 Spot Bond				100.00000	0.00000	101.68746				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>
ASN111 On 20/12/2017 Spot Bond				100.00000	0.00000	101.22641				0.00	0	0
<b>Total ASN112 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 ASN112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 08/03/2021 Spot Bond				100.00000	0.00000	101.54580				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>
ASN11: 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>
ASN11: On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
ASN11: On 21/07/2016 Spot Bond				100.00000	0.00000	100.43151				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>
ASN11: On 27/01/2018 Spot Bond				100.00000	0.00000	100.27166				0.00	0	0
<b>Total ASN119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/12/2020 Spot Bond				100.00000	0.00000	101.55731				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>
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	101.20375				0.00	0	0
<b>Total ASN125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	101.84518				0.00	0	0
<b>Total ASN128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	101.84197				0.00	0	0
<b>Total ASN129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	101.81450				0.00	0	0
<b>Total ASN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.64358				0.00	0	0
<b>Total ASN131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.62990				0.00	0	0
<b>Total ASN132 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 ASN132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	102.14062				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	70.02057				0.00	500,000,000	500,000,000
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
ASN13: On 31/01/2022 Spot Bond			2.79000	135.77828	2.79000	135.93236				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 12/09/2016 Spot Bond				100.00000	0.00000	102.34323				0.00	0	0
<b>Total ASN138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	70.44542				0.00	0	0
<b>Total ASN141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	100.49325				0.00	0	0
<b>Total ASN142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	100.29205				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	6,836,005,600
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,836,005,600</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>6,836,005,600</b>
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.12726				0.00	200,000,000	50,000,000
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN146</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
ASN14 On 04/05/2021 Spot Bond				100.00000	0.00000	100.12726				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35 On 20/12/2016 Spot Bond			100.00000	67.07936	100.00000	66.93091				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2017 Spot Bond			100.00000	30.83584	100.00000	30.76115				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 20/12/2017 Spot Bond			100.00000	30.92528	100.00000	30.85036				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40 On 20/12/2017 Spot Bond			100.00000	30.52283	100.00000	30.44888				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN43 On 10/03/2017 Spot Bond			100.00000	63.95196	100.00000	63.79703				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN49 On 19/09/2016 Spot Bond			100.00000	91.84396	100.00000	91.61941				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>
ASN50 On 16/03/2018 Spot Bond			100.00000	30.74454	100.00000	30.67006				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN55 On 29/12/2016 Spot Bond			100.00000	60.82852	100.00000	60.68116				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>
ASN56 On 29/06/2016 Spot Bond			100.00000	89.59167	100.00000	89.37631				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>
ASN75 On 20/09/2020 Spot Bond			100.00000	2.54831	100.00000	2.54213				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>
ASN89 On 02/10/2018 Spot Bond			100.00000	22.48538	100.00000	22.43031				0.00	0	0
<b>Total ASN89U 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 ASN89U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.24114				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>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.05685				0.00	0	3,000,000,000
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
BAW11 On 01/10/2018 Spot Bond			9.86500	100.88894	9.86500	100.86240				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.82283				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				100.00000	0.00000	101.45755				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.86223				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			11.20000	98.33996	11.20000	98.31069				0.00	0	6,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			10.80000	94.74261	10.80000	94.71553				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>
BAW21 On 24/03/2022 Spot Bond			9.30000	101.14488	9.30000	101.11990				0.00	0	0
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.90290				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	34.83963	100.00000	34.75431				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				100.00000	0.00000	102.37559				0.00	0	0
<b>Total BAW3 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 BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			9.70500	101.31284	9.70500	101.28661				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>
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.27884				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			12.53659	100.17722	12.53659	100.13259				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>
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.31678	11.06000	101.28803				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.94581	100.45934	10.94581	100.95236				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.51460				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.38064				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.38064				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>
BAYA23 On 30/06/2017 Spot Bond			12.59164	98.96584	12.59164	99.83056				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			12.48000	99.75205	12.48000	99.71838				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.18743				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			12.40500	86.99828	12.40500	98.33626				0.00	0	0
<b>Total BAYA26 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 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>
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.23123				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			12.34000	82.16906	12.34000	100.34803				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.19936				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.22558				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				100.00000	0.00000	101.22558				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.71216				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>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.22592				0.00	0	250,000,000
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.83628				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.22592				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.18956				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.18956				0.00	0	0
<b>Total BAYA44 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 BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.22603				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2017 Spot Bond				100.00000	0.00000	101.04222				0.00	0	0
<b>Total BAYA50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA50 On 31/03/2019 Spot Bond				100.00000	0.00000	101.08638				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.31522				0.00	0	0
<b>Total BAYA52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/12/2016 Spot Bond			15.91251	101.33942	15.91251	101.28235				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			14.80277	101.20405	14.80277	101.21873				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.56654				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.56636				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.56645				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.61851				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				100.00000	0.00000	101.38319				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	64.00091	100.00000	63.87949				0.00	0	0
<b>Total BAYC1U 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 BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1I On 30/06/2035 Spot Bond			100.00000	20.61613	100.00000	20.56564				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>
BAYD2I On 30/06/2035 Spot Bond			100.00000	18.76300	100.00000	18.71705				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>
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.58209	100.00000	11.55373				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>
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.59785	100.00000	11.56975				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.00330	100.00000	13.96901				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	12.13363	100.00000	12.10391				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>
BC103L On 12/08/2016 Spot Bond			100.00000	82.75918	100.00000	82.57927				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>
BC104L On 24/05/2016 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
<b>Total BC104U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC104U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC105L On 02/09/2016 Spot Bond			100.00000	79.19739	100.00000	79.03274				0.00	0	0
<b>Total BC105U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC105U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC106L On 03/06/2016 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
<b>Total BC106U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC106U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC107L On 29/07/2016 Spot Bond			100.00000	82.02247	100.00000	81.83857				0.00	0	0
<b>Total BC107U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC107U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC108L On 28/10/2016 Spot Bond			100.00000	79.50430	100.00000	79.27715				0.00	0	0
<b>Total BC108U 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 BC108U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.41463			0.00	0	0
<b>Total BCJ04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.72572			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>
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	99.85024			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	12.11825	100.00000	12.08889			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	12.11825	100.00000	12.08889			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			1.95000	103.53377	1.95000	191.39173			0.00	0	0
<b>Total BD0202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			9.19000	86.77434	9.19000	153.19191			0.00	0	0
<b>Total BD0205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			9.19000	88.08213	9.19000	153.72993			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			9.57500	90.25665	9.57500	90.23360			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			9.12000	97.43654	9.12000	97.41293		9,120,000,000,000.00	1,000,000,000	500,000,000	
<b>Total BEER02 SPOT</b>								<b>9,120,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For BEER02</b>								<b>9,120,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.39027	100.00000	10.36453			0.00	0	0
<b>Total BG1A7U 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 BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8 On 21/11/2032 Spot Bond			100.00000	8.99144	100.00000	8.96917				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>
BG1B2 On 23/11/2032 Spot Bond			100.00000	8.99144	100.00000	8.96917				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>
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.53880	100.00000	9.51518				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>
BG1D2 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>
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.76218	100.00000	12.73058				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>
BG1F2 On 21/11/2032 Spot Bond			100.00000	17.62765	100.00000	17.58401				0.00	0	0
<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				100.00000	0.00000	100.43647				0.00	0	0
<b>Total BG22A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.62887				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				100.00000	0.00000	100.46795				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.49214				0.00	0	0
<b>Total BG22C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.55940				0.00	0	0
<b>Total BG22D1 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 BG22D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y1 On 21/07/2016 Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0
<b>Total BG22YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BG32A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.14623			0.00	0	0
<b>Total BG32A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.56785			0.00	0	0
<b>Total BG32A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.14947			0.00	0	0
<b>Total BG32A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.15917			0.00	0	0
<b>Total BG32B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.17210			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	81.79775	100.00000	81.61435			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>
BG32Y1 On 30/10/2016 Spot Bond			100.00000	81.79775	100.00000	81.61435			0.00	0	0
<b>Total BG32YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BG42A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.30254			0.00	0	0
<b>Total BG42A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.32495			0.00	0	0
<b>Total BG42A3 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 BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			9.20500	100.99502	9.20500	100.97033				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.39215				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.51142				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	58.64874	100.00000	58.50666				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	58.64874	100.00000	58.50666				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	103.12182				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			12.11000	96.16821	12.11000	101.53718				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.11098				0.00	0	0
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2025 Spot Bond			12.00000	89.68847	12.00000	96.81571				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			12.10000	97.98903	12.10000	99.58205				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				100.00000	0.00000	101.88725				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			12.61500	97.35769	12.61500	98.67332				0.00	0	0
<b>Total BGL07 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 BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.93475				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			12.10000	97.40721	12.10000	98.91078				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>
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.12056				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			12.48000	101.98467	12.48000	99.98150				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	103.84973				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>
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	101.81151				0.00	0	0
<b>Total BGR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.59693				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.66287				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			9.77000	100.74873	9.77000	100.72248				0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BLG1A6 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				100.00000	0.00000	100.39320				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				100.00000	0.00000	101.56450				0.00	0	0
<b>Total BSR16 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 BSR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.46936				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>
BTC08 On 17/05/2016 Spot Bond				100.00000	0.00000	99.84541				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>
BTC09 On 19/07/2016 Spot Bond				100.00000	0.00000	100.38863				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>
BTC09 On 03/08/2016 Spot Bond				100.00000	0.00000	100.12931				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>
BTC09 On 05/05/2016 Spot Bond				100.00000	0.00000	100.00000				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>
BTC10 On 10/05/2016 Spot Bond				100.00000	0.00000	99.98001				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>
BTC10 On 13/05/2016 Spot Bond				100.00000	0.00000	99.92004				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>
BTC10 On 15/08/2016 Spot Bond				100.00000	0.00000	101.82013				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>
BTC10 On 21/05/2016 Spot Bond				100.00000	0.00000	99.72015				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>
BTC10 On 22/08/2016 Spot Bond				100.00000	0.00000	101.61426				0.00	0	0
<b>Total BTC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC10 On 26/05/2016 Spot Bond				100.00000	0.00000	99.65984				0.00	0	0
<b>Total BTC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC10 On 03/06/2016 Spot Bond				100.00000	0.00000	99.49913				0.00	0	0
<b>Total BTC108 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 BTC108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC108 On 07/06/2016 Spot Bond				100.00000	0.00000	99.41682			0.00	0	0
<b>Total BTC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC110 On 23/06/2016 Spot Bond				100.00000	0.00000	99.06368			0.00	2,000,000,000	2,000,000,000
<b>Total BTC110 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For BTC110</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
BTC111 On 27/09/2016 Spot Bond				100.00000	0.00000	101.00688			0.00	0	0
<b>Total BTC112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC113 On 04/07/2016 Spot Bond				100.00000	0.00000	98.83673			0.00	0	0
<b>Total BTC114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	100.84876			0.00	0	0
<b>Total BTC115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC116 On 18/07/2016 Spot Bond				100.00000	0.00000	98.55380			0.00	0	0
<b>Total BTC116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC117 On 19/07/2016 Spot Bond				100.00000	0.00000	98.51964			0.00	0	0
<b>Total BTC117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.41056			0.00	0	0
<b>Total BTC118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC119 On 05/08/2016 Spot Bond				100.00000	0.00000	98.15648			0.00	0	0
<b>Total BTC119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC120 On 03/06/2016 Spot Bond				100.00000	0.00000	99.48448			0.00	0	0
<b>Total BTC120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC121 On 07/06/2016 Spot Bond			100.00000	92.87532	100.00000	92.63959		840,000,000,000,000.00	18,400,000,000	18,400,000,000	
<b>Total BTC121 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>18,400,000,000</b>	<b>18,400,000,000</b>	
<b>Total For BTC121</b>								<b>10,000,000,000,000.00</b>	<b>18,400,000,000</b>	<b>18,400,000,000</b>	
BTC122 On 05/08/2016 Spot Bond			100.00000	80.75221	100.00000	80.57395		300,000,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total BTC122 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BTC122</b>										<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
BUS011 On 30/09/2016 Spot Bond			100.00000	88.75241	100.00000	88.53906				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.02479				0.00	400,000,000	200,000,000
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.05798				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.23402				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	99.76379				0.00	200,000,000	100,000,000
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BYA49L On 30/06/2018 Spot Bond			100.00000	24.45819	100.00000	24.39828				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			10.40500	101.93568	10.40500	101.90801				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	103.06764				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			8.69500	99.90480	8.69500	99.92858				0.00	0	0
<b>Total CBL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			16.04000	93.08473	16.04000	93.04571				0.00	0	0
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.93277				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			13.84000	98.03270	13.84000	97.99667				0.00	0	0
<b>Total CBL14 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 CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			9.90500	104.06604	9.90500	104.03841			5,943,000,000,000.00	600,000,000	300,000,000
<b>Total CBL16 SPOT</b>									<b>5,943,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CBL16</b>									<b>5,943,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.73281			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			13.84000	95.14355	13.84000	95.10857			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				100.00000	0.00000	96.43735			0.00	0	110,000,000
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.00000			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			11.50000	90.70261	11.50000	90.67506			0.00	0	0
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.09267			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				100.00000	0.00000	100.16254			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>
CBL25 On 06/05/2019 Spot Bond			100.00000	19.05286	100.00000	100.00000			020,000,000,000,000.00	40,200,000,000	25,000,000,000
<b>Total CBL25 SPOT</b>									<b>020,000,000,000,000.00</b>	<b>40,200,000,000</b>	<b>25,000,000,000</b>
<b>Total For CBL25</b>									<b>020,000,000,000,000.00</b>	<b>40,200,000,000</b>	<b>25,000,000,000</b>
CBL26 On 06/05/2021 Spot Bond			100.00000	12.76349	100.00000	100.00000			020,000,000,000,000.00	70,200,000,000	50,000,000,000
<b>Total CBL26 SPOT</b>									<b>020,000,000,000,000.00</b>	<b>70,200,000,000</b>	<b>50,000,000,000</b>
<b>Total For CBL26</b>									<b>020,000,000,000,000.00</b>	<b>70,200,000,000</b>	<b>50,000,000,000</b>
CCT01 On 23/06/2023 Spot Bond			11.09500	111.87452	11.09500	111.84151			0.00	0	0
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			11.15000	107.17362	11.15000	107.14186			0.00	0	350,000,000
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</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 CCT02</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
CCT03 On 15/03/2025 Spot Bond			11.17000	101.61097	11.17000	101.58096			0.00	0	0
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.07615			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>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.71713			0.00	0	0
<b>Total CGR13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.65889			0.00	0	0
<b>Total CGR14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	108.40410	10.00000	108.37580			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.78127			0.00	0	0
<b>Total CGR15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.40079			0.00	0	0
<b>Total CGR16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.42327			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	21.27895	100.00000	21.22740			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	25.29630	100.00000	25.23502			0.00	0	0
<b>Total CGR19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR20 On 03/07/2018 Spot Bond			100.00000	23.56033	100.00000	23.50263			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				100.00000	0.00000	100.87066			0.00	0	0
<b>Total CGR21 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 CGR21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	99.99990			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				100.00000	0.00000	99.99971			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				100.00000	0.00000	99.99935			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				100.00000	0.00000	101.06859			0.00	0	0
<b>Total CIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.10506			0.00	0	0
<b>Total CIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.14728			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				100.00000	0.00000	101.91176			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				100.00000	0.00000	102.05462			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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN18 On 01/07/2021 Spot Bond			10.11000	103.58519	10.11000	103.55712				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	100.80002				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 23/08/2016 Spot Bond			2.76000	129.33979	2.76000	129.27359				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	102.16810				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			3.14000	126.85366	3.14000	129.18633				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	101.53177	8.25000	101.50939				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			2.76000	137.17927	2.76000	130.88758				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	134.76777	2.40000	128.58787				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	101.67963				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 17/10/2016 Spot Bond			9.42000	100.12551	9.42000	100.10069				0.00	0	0
<b>Total CLN215 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 CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.48127				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.48127				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			9.47000	100.08964	9.47000	100.06473				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 20/10/2016 Spot Bond			9.47000	100.08964	9.47000	100.06473				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 09/12/2016 Spot Bond			9.52000	103.14975	9.52000	103.12353				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.27194				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.38374				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	99.84081				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.83508				0.00	0	0
<b>Total CLN241 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 CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN241 On 24/02/2019 Spot Bond			13.50000	92.52219	13.50000	92.48898				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>
CLN242 On 24/02/2019 Spot Bond			9.35000	101.92626	9.35000	101.90067				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.39750				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.23756				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.43964				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.43964				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.43964				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.20103				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			10.27000	99.64620	10.27000	99.61908				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.57084				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	103.22434				0.00	0	0
<b>Total CLN269 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 CLN269</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	101.38927			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>
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	101.19392			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>
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	101.35777			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>
CLN27: On 22/05/2017 Spot Bond				100.00000	0.00000	101.80064			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>
CLN27: On 25/05/2017 Spot Bond				100.00000	0.00000	102.01828			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>
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	101.47078			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>
CLN28: On 07/06/2017 Spot Bond				100.00000	0.00000	101.97877			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>
CLN28: On 10/08/2017 Spot Bond				100.00000	0.00000	100.16389			0.00	0	0
<b>Total CLN288 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28: On 30/08/2017 Spot Bond				100.00000	0.00000	101.94575			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>
CLN29: On 26/06/2017 Spot Bond				100.00000	0.00000	101.25246			0.00	0	0
<b>Total CLN290 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29: On 26/06/2017 Spot Bond				100.00000	0.00000	101.14691			0.00	0	0
<b>Total CLN291 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29: On 26/06/2017 Spot Bond				100.00000	0.00000	102.25185			0.00	0	0
<b>Total CLN292 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 CLN292</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600			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				100.00000	0.00000	101.00459			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				100.00000	0.00000	101.13582			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				100.00000	0.00000	101.05327			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				100.00000	0.00000	101.34605			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				100.00000	0.00000	101.03189			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				100.00000	0.00000	101.37316			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				100.00000	0.00000	101.11182			0.00	0	0
<b>Total CLN299 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	165.20608			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>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.06880			0.00	0	0
<b>Total CLN302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	165.31506			0.00	0	0
<b>Total CLN303 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	164.55185			0.00	0	0
<b>Total CLN304 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 CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	165.14938				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>
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	99.81791				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond			11.85500	89.59602	11.85500	89.56768				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			12.37500	90.88774	12.37500	90.85810				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.06861				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.36552				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	99.82165				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>
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.35948				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.16746				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			8.80500	100.23146	8.80500	100.21096				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	100.36249				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN324 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 CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.26810				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>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.28761				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.36284				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.29802				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.40202				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>
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.06861				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	143.51458				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.28896				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.55385				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.07401				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/12/2023 Spot Bond				100.00000	0.00000	101.45369				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.15482				0.00	0	0
<b>Total CLN344 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 CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.32641				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.28660				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04699				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.27138				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	101.66181				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.15610				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.35759				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.12625				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			11.03500	98.92777	11.03500	98.89890				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.21396				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.08388				0.00	0	0
<b>Total CLN364 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 CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			13.17500	100.82033	13.17500	100.78538				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.08701				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			13.20500	101.01610	13.20500	100.98062				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.02000	108.02666	10.02000	107.99765				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.08701				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.35087				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	82.55172				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.19767				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.21979				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.21995				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10858				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			10.50000	99.02963	10.50000	99.00210				0.00	0	0
<b>Total CLN376 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 CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.93585				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.33053				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>
CLN378 On 20/03/2024 Spot Bond			10.98000	99.20788	10.98000	99.17907				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	101.49508	11.00000	101.46555				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.34959				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.41416				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			12.96500	96.96628	12.96500	96.93319				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.46395				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.21966				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.36981				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.29142				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 01/10/2016 Spot Bond				100.00000	0.00000	100.91749				0.00	0	0
<b>Total CLN390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/03/2017 Spot Bond				100.00000	0.00000	101.16795				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>
CLN39 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30088				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>
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	101.22628				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>
CLN39 On 02/03/2018 Spot Bond				100.00000	0.00000	101.58581				0.00	0	0
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/03/2020 Spot Bond				100.00000	0.00000	101.31749				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>
CLN39 On 20/06/2020 Spot Bond				100.00000	0.00000	102.26620				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>
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	99.82765				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>
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	99.82859				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>
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	101.22618				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>
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	101.36260				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>
CLN40 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00375				0.00	0	0
<b>Total CLN402 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 CLN402</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00375				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				100.00000	0.00000	102.31546				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				100.00000	0.00000	101.10276				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				100.00000	0.00000	85.00432				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				100.00000	0.00000	101.23268				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	100.26687				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				100.00000	0.00000	100.61879				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				100.00000	0.00000	101.34965				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				100.00000	0.00000	101.35614				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				100.00000	0.00000	100.62160				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				100.00000	0.00000	101.33666				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				100.00000	0.00000	101.58319				0.00	0	0
<b>Total CLN414 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 CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.40159				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				100.00000	0.00000	100.65811				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	100.55038	4.00000	100.31607				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				100.00000	0.00000	101.37116				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				100.00000	0.00000	101.46652				0.00	0	0
<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>
CLN419 On 18/04/2028 Spot Bond			7.01000	43.92651	7.01000	44.52418				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				100.00000	0.00000	101.47949				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>
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.45424				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>
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	101.95210				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>
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.80340				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>
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.95210				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>
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	105.03831				0.00	0	0
<b>Total CLN425 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 CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	101.75811				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>
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	101.38894				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>
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	99.82140				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>
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.73869				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>
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.86641				0.00	0	0
<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>
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	101.96109				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>
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	102.08771				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>
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	102.16513				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>
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	102.57651				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>
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98211				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>
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.34319				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>
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.25814				0.00	0	0
<b>Total CLN437 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 CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	100.66789				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>
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	100.15967				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>
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	103.20719				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	103.34231				0.00	0	0
<b>Total CLN441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN441 On 20/06/2017 Spot Bond			100.00000	52.22569	100.00000	100.00000				0.00	0	0
<b>Total CLN442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN442 On 06/09/2016 Spot Bond			0.00001	100.00000	0.00001	0.00001				0.00	0	0
<b>Total CLN443 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN443</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN443 On 18/04/2028 Spot Bond				100.00000	0.00000	175.33770				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>
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 18/04/2028 Spot Bond			9.57500	90.25665	9.57500	90.23360				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>
CLN81 On 28/04/2028 Spot Bond			9.19000	34.91893	9.19000	153.19191				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>
CLN88 On 02/03/2028 Spot Bond			9.19000	35.40167	9.19000	153.72993				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>
CLN89 On 10/10/2016 Spot Bond				100.00000	0.00000	100.73583				0.00	0	0
<b>Total CLNF03 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 CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.85874				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.28491				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.21209				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.22646				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.73970				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.23948				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.35948				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.14319				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.19392				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.18741				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.19386				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	101.23918				0.00	0	0
<b>Total CLNF15 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 CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.94438				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.65087				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			9.60000	102.49928	9.60000	102.49638				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			9.71000	102.54391	9.71000	102.51735				0.00	0	830,000,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
COJ05 On 05/06/2023 Spot Bond			10.63000	112.90923	10.63000	112.87728				0.00	0	4,700,000,000
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
COJ07 On 23/03/2021 Spot Bond			10.71000	101.63944	10.71000	101.61063				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			10.81500	100.87204	10.81500	100.84301				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			11.10000	91.48188	11.10000	91.45489				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.92000	90.21649	11.92000	90.18796				0.00	0	350,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.92000	88.50488	11.92000	88.47689				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>
CPL00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.67308				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>
CPL01 On 12/12/2019 Spot Bond			100.00000	12.72417	100.00000	12.69335				0.00	0	0
<b>Total CPL01U 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 CPL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.69918				0.00	0	0
<b>Total CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.13613				0.00	0	0
<b>Total CPL022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.65600				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>
CPL02U On 12/03/2020 Spot Bond			100.00000	12.77984	100.00000	12.74888				0.00	0	0
<b>Total CPL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL03U On 12/12/2018 Spot Bond			100.00000	18.17322	100.00000	18.12919				0.00	0	0
<b>Total CPL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL04U On 26/08/2016 Spot Bond			100.00000	96.75000	100.00000	96.41289				0.00	0	0
<b>Total CPL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL05U On 30/10/2018 Spot Bond			100.00000	20.82387	100.00000	20.77288				0.00	0	0
<b>Total CPL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL06U On 30/11/2018 Spot Bond			100.00000	18.92010	100.00000	18.87475				0.00	0	0
<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			12.47500	94.51226	12.47500	94.48084				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	23.51743	100.00000	23.46046				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	15.56200	100.00000	15.52430				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	24.22815	100.00000	24.16945				0.00	0	0
<b>Total DEN40U 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 DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.73000	98.37790	8.73000	98.35507				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 19/11/2016 Spot Bond				100.00000	0.00000	99.78655				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				100.00000	0.00000	100.01413				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	102.44521				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>
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.60854				0.00	0	0
<b>Total DENG62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.47031				0.00	0	0
<b>Total DENG63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT03L On 12/05/2016 Spot Bond			100.00000	99.45504	100.00000	99.18478				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				100.00000	0.00000	101.41237				0.00	100,000,000	100,000,000
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.71858				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>
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.14240				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>
DLTC13 On 03/08/2016 Spot Bond				100.00000	0.00000	100.13540				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	39.21292	100.00000	39.13529				0.00	0	0
<b>Total DNG60U 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 DNG60U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.55119			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.53704			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	101.36953			0.00	0	0
<b>Total DOL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	60.99100			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			10.24000	98.81334	10.24000	98.78638			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			8.32000	106.62504	8.32000	106.60093			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>
DV21/R: On 15/06/2016 Spot Bond			100.00000	97.84913	100.00000	97.60572			0.00	0	0
<b>Total DV21/R159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV21/R159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			10.10000	100.39966	10.10000	100.37249			0.00	0	19,100,000
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,100,000</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0</b>	<b>19,100,000</b>
DV22/R: On 07/02/2020 Spot Bond			100.00000	15.97202	100.00000	15.93648			0.00	0	0
<b>Total DV22/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV23 On 27/02/2023 Spot Bond			10.51500	99.51696	10.51500	99.48894		7,360,500,000,000.00	700,000,000	452,000,000	
<b>Total DV23 SPOT</b>								<b>7,360,500,000,000.00</b>	<b>700,000,000</b>	<b>452,000,000</b>	
<b>Total For DV23</b>								<b>7,360,500,000,000.00</b>	<b>700,000,000</b>	<b>452,000,000</b>	
DV23/R: On 27/02/2023 Spot Bond			100.00000	12.12877	100.00000	12.10178		0.00	0	0	
<b>Total DV23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			10.44500	98.19945	10.44500	98.17198		0.00	0	0	
<b>Total DV24 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 DV24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	102.15456	9.69000	102.12801				0.00	0	0
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			10.88500	96.89252	10.88500	96.86431				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>
DV29/R On 18/02/2029 Spot Bond			10.10000	102.24451	10.10000	102.21683				0.00	0	0
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	101.27719				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				100.00000	0.00000	100.92476				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 24/08/2016 Spot Bond				100.00000	0.00000	101.59773				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 16/09/2016 Spot Bond				100.00000	0.00000	101.14587				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>
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	101.56471				0.00	0	0
<b>Total DVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01 On 01/12/2016 Spot Bond				100.00000	0.00000	101.57357				0.00	0	0
<b>Total DVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	101.64066				0.00	0	0
<b>Total DVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	101.58928				0.00	0	0
<b>Total DVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 16/09/2016 Spot Bond				100.00000	0.00000	101.12059				0.00	0	0
<b>Total DVC022 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 DVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	101.15280				0.00	0	0
<b>Total DVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	101.22164				0.00	0	0
<b>Total DVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.82702				0.00	0	0
<b>Total DVF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.94485				0.00	0	0
<b>Total DVF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.57081				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			9.17000	118.53236	9.17000	118.50317				0.00	0	3,800,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	19.63668	100.00000	19.59299				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			10.17000	99.84776	10.17000	99.82085				0.00	0	0
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			10.30000	99.11302	10.30000	99.08598				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			10.56500	98.28834	10.56500	98.26085				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			2.79000	105.66506	2.79000	105.61096				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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	100.38536				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				100.00000	0.00000	100.26019				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				100.00000	0.00000	100.31235				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>
EFS0C On 28/10/2023 Spot Bond			100.00000	16.92837	100.00000	16.88691				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			2.24000	107.28663	2.24000	107.23319				0.00	0	0
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	107.11090	2.25000	107.05752				0.00	0	0
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			2.20000	128.73904	2.20000	128.67516				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			2.18500	116.59538	2.18500	116.53750				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.18500	117.22343	2.18500	117.16523				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			2.14000	110.52296	2.14000	110.46826				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			2.22000	107.61880	2.22000	107.56527				0.00	0	0
<b>Total EL36 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 EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	107.11090	2.25000	107.05752				0.00	0	0
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			10.47000	103.25563	10.47000	103.22668			2,617,500,000,000.00		250,000,000	125,000,000
<b>Total EMM01 SPOT</b>									<b>2,617,500,000,000.00</b>		<b>250,000,000</b>	<b>125,000,000</b>
<b>Total For EMM01</b>									<b>2,617,500,000,000.00</b>		<b>250,000,000</b>	<b>125,000,000</b>
EMM02 On 11/03/2021 Spot Bond			10.37000	103.02355	10.37000	102.99525				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			10.97000	95.34824	10.97000	95.32057			3,291,000,000,000.00		300,000,000	150,000,000
<b>Total EMM03 SPOT</b>									<b>3,291,000,000,000.00</b>		<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For EMM03</b>									<b>3,291,000,000,000.00</b>		<b>300,000,000</b>	<b>150,000,000</b>
EMM04 On 16/05/2028 Spot Bond			11.17000	86.70032	11.17000	91.59734				0.00	0	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.31000	96.35906	11.31000	97.87258				0.00	0	2,999,999,700
<b>Total EMM05 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>2,999,999,700</b>
<b>Total For EMM05</b>									<b>0.00</b>		<b>0</b>	<b>2,999,999,700</b>
EMM06 On 23/06/2025 Spot Bond			11.07000	99.23272	11.07000	101.14010				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				100.00000	0.00000	101.64464				0.00	0	0
<b>Total EPF002 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For EPF002</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.26698				0.00	0	0
<b>Total EPF003 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For EPF003</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.06867				0.00	0	0
<b>Total EPF004 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For EPF004</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.06621				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>
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	99.77291				0.00	0	0
<b>Total EPF006 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 EPF006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.60414				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>
EPF01U On 01/09/2018 Spot Bond			100.00000	15.90544	100.00000	15.86691				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>
EPF02U On 01/09/2019 Spot Bond			100.00000	6.51487	100.00000	6.49909				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>
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	101.67799				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>
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	100.01537				0.00	0	0
<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>
EPFC22 On 22/08/2016 Spot Bond				100.00000	0.00000	102.02553				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>
EPFC23 On 22/08/2016 Spot Bond				100.00000	0.00000	101.71404				0.00	0	0
<b>Total EPFC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC24 On 22/02/2017 Spot Bond				100.00000	0.00000	101.70229				0.00	0	0
<b>Total EPFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC25 On 04/11/2016 Spot Bond				100.00000	0.00000	100.10978				0.00	0	0
<b>Total EPFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.71587				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	96.58727				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			13.34000	93.01787	13.34000	92.98506				0.00	0	0
<b>Total EQS07 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 EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	98.58467				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.52476				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.81011				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>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.79331				0.00	0	0
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.79932				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>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.77148				0.00	0	0
<b>Total ERS3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</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 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	108.40400	10.00000	108.37600				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				100.00000	0.00000	99.81786				0.00	0	0
<b>Total ERSA15 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 ERSA15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.82560			0.00	0	0
<b>Total ERSA16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.82020			0.00	0	0
<b>Total ERSA17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.82538			0.00	0	0
<b>Total ERSA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.82753			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				100.00000	0.00000	99.81783			0.00	0	0
<b>Total ERSA20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.81041			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>
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.80203			0.00	0	0
<b>Total ERSA22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Spot Bond			8.94000	101.03819	8.94000	101.01405		1,786,921,836,000.00	199,879,400	55,081,939,700	
<b>Total ES18 SPOT</b>								<b>1,786,921,836,000.00</b>	<b>199,879,400</b>	<b>55,081,939,700</b>	
<b>Total For ES18</b>								<b>1,786,921,836,000.00</b>	<b>199,879,400</b>	<b>55,081,939,700</b>	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.49535	9.25000	100.47052		0.00	0	0	
<b>Total ES18/R204 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES18/R204</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			9.70000	104.33782	9.70000	104.31067		349,023,217,500,000.00	35,981,775,000	40,313,872,100	
<b>Total ES23 SPOT</b>								<b>19,023,217,500,000.00</b>	<b>35,981,775,000</b>	<b>40,313,872,100</b>	
<b>Total For ES23</b>								<b>19,023,217,500,000.00</b>	<b>35,981,775,000</b>	<b>40,313,872,100</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.88238	10.00000	102.85481		0.00	0	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			10.05000	87.20388	10.05000	87.18051		2,526,113,730,000.00	251,354,600	14,034,377,300	
<b>Total ES26 SPOT</b>								<b>2,526,113,730,000.00</b>	<b>251,354,600</b>	<b>14,034,377,300</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ES26</b>									<b>2,526,113,730,000.00</b>	<b>251,354,600</b>	<b>14,034,377,300</b>
ES33 On 15/09/2033 Spot Bond			10.67000	76.30591	10.66500	76.31593			210,032,543,732,000.00	19,684,399,600	154,907,799,800
<b>Total ES33 SPOT</b>									<b>10,032,543,732,000.00</b>	<b>19,684,399,600</b>	<b>154,907,799,800</b>
<b>Total For ES33</b>									<b>10,032,543,732,000.00</b>	<b>19,684,399,600</b>	<b>154,907,799,800</b>
ES42 On 25/04/2042 Spot Bond			10.84000	80.14665	10.84000	80.12353			794,573,452,560,000.00	73,300,134,000	104,212,123,600
<b>Total ES42 SPOT</b>									<b>14,573,452,560,000.00</b>	<b>73,300,134,000</b>	<b>104,212,123,600</b>
<b>Total For ES42</b>									<b>14,573,452,560,000.00</b>	<b>73,300,134,000</b>	<b>104,212,123,600</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.13901			0.00	680,000,000	7,840,000,000
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>680,000,000</b>	<b>7,840,000,000</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>680,000,000</b>	<b>7,840,000,000</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.33050			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>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.99696			0.00	0	0
<b>Total FIFB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.83215			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				100.00000	0.00000	101.67308			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				100.00000	0.00000	101.69918			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				100.00000	0.00000	101.65600			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>
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.68171			0.00	0	0
<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>
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.72569			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				100.00000	0.00000	101.32266			0.00	0	0
<b>Total FIFC26 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 FIFC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.38372				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				100.00000	0.00000	102.00145				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	0.18869	100.00000	0.18822				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	0.18869	100.00000	0.18822				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	10.56698	100.00000	10.54139				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	10.28703	100.00000	10.26211				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>
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	101.27253				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>
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	101.00797				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>
FR2A4( On 15/09/2023 Spot Bond				100.00000	0.00000	101.40688				0.00	0	0
<b>Total FR2A4C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.49638				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			10.44000	98.91392	10.44000	98.88642				0.00	0	0
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.25791				0.00	0	0
<b>Total FRB08 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 FRB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.25782				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.35920				0.00	0	0
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.90583				0.00	0	0
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.58481				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.74118				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			11.20000	97.22081	11.20000	99.78343				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	103.03890				0.00	0	0
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.74986				0.00	0	0
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.92553				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.79917				0.00	0	0
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB19 On 14/04/2021 Spot Bond			12.40000	100.65609	12.40000	100.62301				0.00	0	0
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	100.74092				0.00	0	0
<b>Total FRB20 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 FRB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			11.14000	106.49955	11.14000	106.46800				0.00	0	0
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.25682				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			2.06000	140.36206	2.06000	141.23403				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			2.44000	123.37769	2.44000	283.81269				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.30000	112.75422	2.30000	119.79700				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			3.03500	95.96764	3.03500	160.85448				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			3.05000	106.87042	3.05000	208.16452				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI46 On 31/03/2046 Spot Bond			3.55000	93.12157	3.55000	93.17064				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			7.33100	72.43922	7.33100	71.91853				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			9.30500	47.07894	9.30500	46.20038				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			9.55000	45.70246	9.55000	44.79013				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>
FRC04 On 15/03/2017 Spot Bond			100.00000	58.64874	100.00000	58.50666				0.00	0	0
<b>Total FRC04U 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 FRC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC05I On 13/10/2018 Spot Bond			100.00000	23.09457	100.00000	23.02168				0.00	0	0
<b>Total FRC05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10I On 03/06/2021 Spot Bond				100.00000	0.00000	102.05166				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10I On 20/06/2017 Spot Bond				100.00000	0.00000	101.41502				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>
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	101.24598				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>
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	101.35264				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>
FRC11I On 20/06/2017 Spot Bond			7.47000	100.41458	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>
FRC11I On 20/06/2017 Spot Bond			7.47000	100.41458	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>
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	101.35004				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>
FRC11I 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>
FRC12I 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>
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	101.29412				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>
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	101.44750				0.00	0	0
<b>Total FRC122 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 FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.33053				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond			6.00000	100.33306	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.40448				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.69380				0.00	0	0
<b>Total FRC134 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 FRC134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.64844			0.00	0	0
<b>Total FRC135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC139 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC140 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC141 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	43.58181	100.09221	43.47615			0.00	0	0
<b>Total FRC143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.22248			0.00	0	0
<b>Total FRC144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	105.89799			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				100.00000	0.00000	101.32651			0.00	0	0
<b>Total FRC150 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 FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond			5.76400	94.26132	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				100.00000	0.00000	101.33955				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.23681				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.27194				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.61610				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.25243				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	71.34438	13.22500	71.31916				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.19008				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.19138				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.66187				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.16265				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			3.53000	105.17810	3.53000	108.75759				0.00	0	0
<b>Total FRC169 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 FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.28501				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.28501				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	102.00026				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.06861				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.28501				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.21988				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.19515				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.08310				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.37173				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				100.00000	0.00000	87.38022				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.37189				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.55125				0.00	0	0
<b>Total FRC183 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 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				100.00000	0.00000	101.54995				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.27209				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.27209				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.83980				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.87964				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.33417				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>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.53462				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.53462				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.07298				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 06/05/2017 Spot Bond			8.75000	100.09413	8.75000	100.07059				0.00	0	0
<b>Total FRC205 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 FRC205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	101.25118			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	11.80767	100.00000	11.77906			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	10.92189	100.00000	10.89543			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				100.00000	0.00000	96.79531			0.00	0	0
<b>Total FRC209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209 On 20/12/2019 Spot Bond			100.00000	14.13601	100.00000	14.10176			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.31096			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>
FRC210 On 29/10/2017 Spot Bond			100.00000	39.96168	100.00000	39.86381			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>
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	100.00009			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>
FRC212 On 04/06/2021 Spot Bond			100.00000	11.18739	100.00000	11.16029			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>
FRC213 On 07/11/2017 Spot Bond			100.00000	38.77256	100.00000	38.67864			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>
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	100.00005			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>
FRC215 On 07/11/2017 Spot Bond			100.00000	38.75224	100.00000	38.65836			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>
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	100.00005			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 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>
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.00004				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>
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	100.02711				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>
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	100.02021				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>
FRC220 On 31/01/2022 Spot Bond			2.87000	135.43510	2.87000	135.36535				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>
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	99.97765				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>
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	99.97793				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>
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	99.97793				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>
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	101.89629				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>
FRC225 On 10/09/2016 Spot Bond				100.00000	0.00000	101.34098				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>
FRC227 On 16/09/2016 Spot Bond				100.00000	0.00000	101.20747				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>
FRC228 On 30/03/2017 Spot Bond				100.00000	0.00000	101.14975				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>
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	101.33013				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 FRC230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.99712				0.00	0	0
<b>Total FRC231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.56366				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			3.73000	129.50813	3.73000	129.43842				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>
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	101.86420				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				100.00000	0.00000	100.47355				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>
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	88.52736				0.00	0	0
<b>Total FRC236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	91.38826				0.00	0	0
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	89.18380				0.00	0	0
<b>Total FRC238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC238</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	93.28295				0.00	0	0
<b>Total FRC239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	95.57118				0.00	0	0
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	87.34542				0.00	0	0
<b>Total FRC241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	86.98531				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 FRC242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	101.07201				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	93.84139				0.00	0	0
<b>Total FRC244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	101.06341				0.00	0	0
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.85740				0.00	0	0
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	89.63449				0.00	0	0
<b>Total FRC247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	75.77401				0.00	0	0
<b>Total FRC248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	92.25719				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	80.79804				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC250 On 10/09/2017 Spot Bond				100.00000	0.00000	101.52685				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>
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	100.28925				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>
FRC61 On 31/01/2022 Spot Bond			3.40000	114.38596	3.40000	131.67676				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>
FRC66 On 20/09/2016 Spot Bond				100.00000	0.00000	101.34471				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 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			3.45000	106.64446	3.45000	131.33478				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			3.43000	104.68673	3.43000	131.47145				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			2.21000	101.69423	2.21000	136.70386				0.00	0	0
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			2.28000	102.47862	2.28000	149.85381				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.31932				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.19387				0.00	0	0
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.33695				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.52918				0.00	0	0
<b>Total FRC86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.47986				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.30203				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.30073				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 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>
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	100.32344				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>
FRD011 On 22/12/2018 Spot Bond			100.00000	16.90592	100.00000	16.86498				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>
FRD091 On 26/06/2017 Spot Bond			100.00000	41.92570	100.00000	41.82413				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD111 On 08/11/2016 Spot Bond			100.00000	80.34934	100.00000	80.17429				0.00	0	0
<b>Total FRD11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD131 On 31/12/2019 Spot Bond			100.00000	13.52205	100.00000	13.48893				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>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.29874				0.00	0	0
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.46032				0.00	0	0
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.65479				0.00	0	0
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.59830				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.73588				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.30283				0.00	0	0
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			1.97300	86.06127	1.97300	116.44721				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 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>
FRS100 On 31/01/2038 Spot Bond			2.34000	111.58959	2.34000	120.89730				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>
FRS101 On 21/01/2017 Spot Bond				100.00000	0.00000	100.42316				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>
FRS102 On 23/01/2024 Spot Bond			10.38000	100.47974	10.38000	100.45146				0.00	0	367,960,000
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>367,960,000</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>367,960,000</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	100.47974	10.38000	100.45146				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 31/01/2038 Spot Bond			2.48000	108.80416	2.48000	118.06715				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 07/12/2033 Spot Bond			2.49000	224.22884	2.49000	224.11571				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 31/01/2038 Spot Bond			2.45000	118.72671	2.45000	118.66690				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 07/12/2033 Spot Bond			2.52000	223.33684	2.52000	223.22400				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	91.23749				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			2.78500	115.35938	2.78500	115.30022				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			2.64500	114.89116	2.64500	114.83267				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	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 FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 31/01/2038 Spot Bond			2.64500	114.89116	2.64500	114.83267				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 07/12/2033 Spot Bond			2.64000	121.78323	2.64000	219.70020				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			2.69000	120.05847	2.69000	218.25208				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 31/01/2025 Spot Bond			2.31500	104.80746	2.31500	104.75506				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 07/12/2033 Spot Bond			2.72000	171.66525	2.72000	217.38882				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 31/01/2038 Spot Bond			2.92000	95.01636	2.92000	109.67500				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/03/2028 Spot Bond			3.07500	101.82439	3.07500	160.20739				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/01/2038 Spot Bond			3.37000	88.93333	3.37000	101.82516				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/03/2028 Spot Bond			3.06500	101.95429	3.06500	160.36888				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 11/08/2016 Spot Bond			100.00000	82.89524	100.00000	82.71465				0.00	0	0
<b>Total FRS130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 31/03/2028 Spot Bond			3.12500	159.48589	3.12500	159.40273				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>
FRS131 On 07/12/2033 Spot Bond			3.23000	201.37932	3.23000	203.33640				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 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>
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	82.93663				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>
FRS133 On 31/01/2038 Spot Bond			3.30000	89.65165	3.30000	103.00036				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>
FRS134 On 31/01/2038 Spot Bond			3.27000	90.03954	3.27000	103.50906				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>
FRS135 On 31/01/2038 Spot Bond			3.08000	92.77235	3.08000	106.80263				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>
FRS136 On 31/03/2028 Spot Bond			2.93500	162.56936	2.93500	162.48541				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>
FRS137 On 07/12/2033 Spot Bond			3.00000	209.63936	3.00000	209.53071				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>
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	100.00001				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>
FRS139 On 19/09/2016 Spot Bond				100.00000	0.00000	101.12623				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>
FRS140 On 03/10/2016 Spot Bond				100.00000	0.00000	104.52596				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>
FRS141 On 31/03/2028 Spot Bond			3.06500	160.45229	3.06500	160.36888				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>
FRS142 On 31/03/2028 Spot Bond			3.06500	160.45229	3.06500	160.36888				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>
FRS143 On 21/05/2019 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 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>
FRS144 On 31/03/2028 Spot Bond			3.35500	94.59654	3.35500	155.76071				0.00	0	0
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			3.08500	112.40992	3.08500	112.61376				0.00	0	0
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			2.57000	136.92805	2.57000	137.50572				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.20000	125.24150	2.20000	288.10199				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			2.09000	126.10707	2.09000	290.09400				0.00	0	0
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			2.81000	120.56938	2.81000	277.34982				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			2.53000	101.91910	2.53000	137.79403				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.27531				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.06000	141.30372	2.06000	141.23403				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.51504				0.00	520,000,000	130,000,000
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.79483				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.02428				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 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			2.32000	118.48850	2.32000	118.42924				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	45.14393	104.97509	45.03095				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	47.94424	101.07593	47.82697				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	42.06844	100.44759	41.96611				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	46.32921	100.76967	46.21621				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			2.01000	126.86617	2.01000	126.80383				0.00	0	0
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.24500	98.61652	2.24500	120.31926				0.00	0	0
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.21796				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			2.27500	98.38286	2.27500	120.03407				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.83540				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 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			2.29000	124.53863	2.29000	286.48443				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.68470				0.00	0	0
<b>Total FRS96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX16 On 15/09/2016 Spot Bond			7.69000	101.26901	7.69000	101.24824				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			8.75500	100.95657	8.75500	100.93306				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			9.00000	103.33486	9.00000	103.31001				0.00	0	0
<b>Total FRX18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			9.57000	98.21176	9.57000	102.67962				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>
FRX20 On 01/10/2020 Spot Bond			9.85000	97.06704	9.85000	97.04155				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			10.59500	87.93215	10.59500	87.90761				0.00	0	0
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			10.72000	104.61029	10.72000	104.58045				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			11.10000	91.26649	11.10000	91.23955				0.00	0	500,000,000

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 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			11.24000	92.34444	11.24000	92.31670				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			11.25500	89.52672	11.25500	89.49980				0.00	0	0
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			11.29000	72.62938	11.29000	72.60760				0.00	0	0
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.08322				0.00	0	0
<b>Total FS1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09625				0.00	0	0
<b>Total FS1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.12876				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.18084				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.21988				0.00	0	0
<b>Total FS1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.38890				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.68166				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.58404				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.73845				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 FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.80155				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.85412				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	102.08540				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	4.29034	100.00000	4.27972				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	0.71980	100.00000	0.71802				0.00	0	0
<b>Total FS3A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A1L On 20/03/2018 Spot Bond			100.00000	23.73295	100.00000	23.67546				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	3.98173	100.00000	3.97208				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	0.66802	100.00000	0.66640				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 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>
FS5A1L On 20/04/2019 Spot Bond			100.00000	9.23591	100.00000	9.20676				0.00	0	0
<b>Total FS5A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.64379	100.00000	1.63861				0.00	0	0
<b>Total FS5A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.29256	100.00000	0.29164				0.00	0	0
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/02/2021 Spot Bond			100.00000	1.51359	100.00000	1.50988				0.00	0	0
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/02/2021 Spot Bond			100.00000	1.64379	100.00000	1.63861				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/02/2021 Spot Bond			100.00000	1.64379	100.00000	1.63861				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 FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/02/2021 Spot Bond			100.00000	1.64379	100.00000	1.63861				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/02/2021 Spot Bond			100.00000	1.64379	100.00000	1.63861				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.62499				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			10.29500	100.04110	10.29500	100.01367				0.00	0	0
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.65863				0.00	0	0
<b>Total GH31A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.70916				0.00	0	0
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.72934				0.00	0	0
<b>Total GH31A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.86052				0.00	0	0
<b>Total GH31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	102.02191				0.00	0	0
<b>Total GH31C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.12275				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	101.81738				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	12.56720	100.00000	12.53676				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	31.27787	100.00000	31.20209				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	18.25088	100.00000	18.20667				0.00	0	0
<b>Total GRB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	10.09915	100.00000	11.95224				0.00	0	0
<b>Total GRB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond			100.00000		0.00000	100.33108				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond			100.00000		0.00000	100.34199				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond			100.00000		0.00000	100.35553				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond			100.00000		0.00000	100.37431				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	99.91573				0.00	0	0
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.53180				0.00	0	0
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.36709				0.00	0	0
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.87406				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.09944				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>
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.57977				0.00	0	0
<b>Total GRT09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT09</b>										<b>0.00</b>	<b>0</b>	<b>0</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				100.00000	0.00000	101.54166				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>
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	102.31575				0.00	0	0
<b>Total HC1M1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC1M1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.33547				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	13.17891	100.00000	13.14628				0.00	0	0
<b>Total HIL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.29735				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 HILB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.14436				0.00	0	0
<b>Total HILB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.97066				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>
HILC27 On 09/05/2016 Spot Bond				100.00000	0.00000	101.92713				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				100.00000	0.00000	102.09890				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				100.00000	0.00000	100.08865				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>
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	100.57021				0.00	0	0
<b>Total HILC30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC31 On 10/08/2016 Spot Bond			100.00000	79.86871	100.00000	100.00000				0.00	0	0
<b>Total HILC31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.08920	100.00000	9.06694				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	9.08920	100.00000	9.06694				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	9.64194	100.00000	9.61833				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 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	9.64194	100.00000	9.61833				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	10.35261	100.00000	10.32725				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	10.35261	100.00000	10.32725				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	11.22121	100.00000	11.19372				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>
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>
HMS1C On 19/07/2045 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 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>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.17870			0.00	400,000,000	200,000,000
<b>Total HPF04 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For HPF04</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600			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			10.08500	102.08356	10.08500	102.05597		4,034,000,000,000.00	0.00	400,000,000	200,000,000
<b>Total HPF05 SPOT</b>								<b>4,034,000,000,000.00</b>	<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For HPF05</b>								<b>4,034,000,000,000.00</b>	<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	102.06439			0.00	0	0
<b>Total HPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.94880			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>
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.67668			0.00	0	0
<b>Total HPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.53208			0.00	0	0
<b>Total HPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			9.38000	103.91759	9.38000	103.89142			0.00	0	950,000,000
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.11656	100.00000	15.08292			0.00	0	0
<b>Total HWAY20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			2.08000	126.18612	2.08000	290.27590			0.00	0	7,700,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,700,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>7,700,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			1.95000	130.23950	1.95000	299.60129		11,700,000,000.00	0.00	6,000,000	3,000,000
<b>Total HWAY24 SPOT</b>								<b>11,700,000,000.00</b>	<b>0.00</b>	<b>6,000,000</b>	<b>3,000,000</b>
<b>Total For HWAY24</b>								<b>11,700,000,000.00</b>	<b>0.00</b>	<b>6,000,000</b>	<b>3,000,000</b>
HWAY3 On 28/02/2033 Spot Bond			2.34500	101.56295	2.34500	101.51219			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 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			10.79500	90.30525	10.79500	90.27916			0.00	0	8,670,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,670,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>8,670,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.55837	100.00000	11.53264			0.00	0	0
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			10.82500	89.87843	10.82500	89.85240			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>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.55835	100.00000	11.53262			0.00	0	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF02 On 30/09/2016 Spot Bond			100.00000	87.82816	100.00000	87.61905			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	87.17800	100.00000	86.97287			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	62.43271	100.00000	62.27811			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600			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			1.62000	126.49760	1.63500	126.28591		62,125,380,000,000.00	38,349,000,000	87,586,220,800	
<b>Total I2025 SPOT</b>								<b>62,125,380,000,000.00</b>	<b>38,349,000,000</b>	<b>87,586,220,800</b>	
<b>Total For I2025</b>								<b>62,125,380,000,000.00</b>	<b>38,349,000,000</b>	<b>87,586,220,800</b>	
I2033 On 28/02/2033 Spot Bond			1.71500	106.86311	1.71500	106.81150		6,127,523,500,000.00	3,572,900,000	83,461,206,900	
<b>Total I2033 SPOT</b>								<b>6,127,523,500,000.00</b>	<b>3,572,900,000</b>	<b>83,461,206,900</b>	
<b>Total For I2033</b>								<b>6,127,523,500,000.00</b>	<b>3,572,900,000</b>	<b>83,461,206,900</b>	
I2038 On 31/01/2038 Spot Bond			1.72000	134.50771	1.72000	134.44263		113,243,424,000,000.00	65,839,200,000	153,002,101,600	
<b>Total I2038 SPOT</b>								<b>113,243,424,000,000.00</b>	<b>65,839,200,000</b>	<b>153,002,101,600</b>	
<b>Total For I2038</b>								<b>113,243,424,000,000.00</b>	<b>65,839,200,000</b>	<b>153,002,101,600</b>	
I2046 On 31/03/2046 Spot Bond			1.78000	134.50103	1.78000	134.43577		210,959,548,000,000.00	118,516,600,000	170,796,300,000	



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 I2046 SPOT</b>									<b>10,959,548,000,000.00</b>	<b>118,516,600,000</b>	<b>170,796,300,000</b>
<b>Total For I2046</b>									<b>10,959,548,000,000.00</b>	<b>118,516,600,000</b>	<b>170,796,300,000</b>
I2050 On 31/12/2050 Spot Bond			1.80000	144.98434	1.78500	145.43635			153,551,160,000,000.00	85,306,200,000	105,642,655,700
<b>Total I2050 SPOT</b>									<b>153,551,160,000,000.00</b>	<b>85,306,200,000</b>	<b>105,642,655,700</b>
<b>Total For I2050</b>									<b>153,551,160,000,000.00</b>	<b>85,306,200,000</b>	<b>105,642,655,700</b>
IBL22 On 15/03/2018 Spot Bond			8.95500	103.22446	8.95500	103.19989			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			8.84000	101.67258	8.84000	101.64854			0.00	0	0
<b>Total IBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.14234			0.00	0	0
<b>Total IBL33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			1.75000	99.97855	1.75000	137.15408			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			2.13000	104.07884	2.13000	140.71551			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.11859			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			9.07500	100.36500	9.07500	100.34067			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.58461			0.00	0	0
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600			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			9.77000	99.06585	9.77000	99.04003			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			10.20000	93.42050	10.20000	93.39498			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 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>
IBL49 On 02/04/2018 Spot Bond			9.25500	97.47757	9.25500	97.45348				0.00	0	0
<b>Total IBL49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			10.19000	98.74994	10.19000	98.72299				0.00	0	0
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.12038				0.00	0	0
<b>Total IBL52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.44315				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			8.17000	101.75729	8.17000	101.73493				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			9.55000	99.37790	9.55000	99.35244				0.00	0	0
<b>Total IBL55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.15263				0.00	0	0
<b>Total IBL56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.91562				0.00	0	0
<b>Total IBL57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			8.72500	101.86584	8.72500	101.84195				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			9.51000	101.35733	9.51000	101.33146				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			10.66500	100.17541	10.66500	100.14682				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.89451				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 IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.31986				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.05888				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.13611				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.23981				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.27470				0.00	0	0
<b>Total IBL66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			2.86000	135.50584	2.86000	135.43608				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				100.00000	0.00000	100.96807				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	20.16506	100.00000	20.11568				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>
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.83690				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				100.00000	0.00000	101.89155				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				101.77822	0.00000	101.69904				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				100.00000	0.00000	101.74951				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 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			10.71500	101.45401	10.71500	101.42491				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			9.34000	104.37998	9.34000	104.35381				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	16.71108	100.00000	16.67061				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	10.29542	100.00000	10.27048				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				100.00000	0.00000	100.24380				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>
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.16055				0.00	0	0
<b>Total IBL83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL84U On 21/04/2019 Spot Bond			100.00000	17.59015	100.00000	17.53463				0.00	0	0
<b>Total IBL84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02014	100.00000	0.02009				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.40911				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.09560				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			10.23000	93.77638	10.23000	93.75082				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.62043				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 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>
IDCG0£ On 24/11/2019 Spot Bond				100.00000	0.00000	101.29601				0.00	0	0
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG0€ On 24/11/2024 Spot Bond			11.02000	96.39683	11.02000	96.36842				0.00	0	3,438,900,000
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,438,900,000</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>3,438,900,000</b>
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	99.90855				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>
IDCG0£ On 13/05/2030 Spot Bond			11.83500	96.12321	11.83500	96.04006				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	101.36598	5.00000	101.35223				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.28376	5.00000	100.27023				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.61534	4.00000	100.60451				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>
IDCP0€ On 17/10/2019 Spot Bond			4.00000	100.24919	4.00000	100.23835				0.00	0	0
<b>Total IDCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01L On 30/06/2016 Spot Bond			100.00000	89.85822	100.00000	89.64273				0.00	0	0
<b>Total IDW01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02L On 30/06/2016 Spot Bond			100.00000	89.80777	100.00000	89.59240				0.00	0	0
<b>Total IDW02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW03L On 30/06/2016 Spot Bond			100.00000	89.80777	100.00000	89.59240				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			9.42000	99.54804	9.42000	99.52300				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 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>
IFC02 On 14/04/2021 Spot Bond			8.85000	99.96934	8.85000	100.25373				0.00	0	0
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.37542	100.00000	8.35513				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	33.99571	100.00000	33.91245				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	37.52534	100.00000	31.35762				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	2.97485	100.00000	2.96922				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	9.74187	100.00000	9.71802				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	12.73302	100.00000	12.70149				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	13.30554	100.00000	13.27295				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	11.05732	100.00000	11.03285				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	60.49592	100.00000	60.34776				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>
IN306U On 24/06/2020 Spot Bond			100.00000	11.27904	100.00000	11.25171				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	18.93541	100.00000	18.88955				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 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	91.96890	100.00000	91.74567				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>
IN317U On 20/12/2016 Spot Bond			100.00000	92.42695	100.00000	92.20844				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	47.38613	100.00000	47.28403				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	47.38613	100.00000	47.28403				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	65.38300	100.00000	65.22460				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	10.54024	100.00000	12.73904				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>
IN329U On 22/03/2021 Spot Bond			100.00000	12.61586	100.00000	12.58198				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN620U On 09/05/2016 Spot Bond			100.00000	99.72678	100.00000	100.00000				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	99.72678	100.00000	100.00000				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>
INA619 On 10/05/2016 Spot Bond			7.65000	100.00000	7.65000	99.87440				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>
INA620 On 17/05/2016 Spot Bond			7.65000	99.85350	7.65000	99.72827				0.00	0	0
<b>Total INA620 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA620</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA621 On 24/05/2016 Spot Bond			7.65000	99.70743	7.65000	99.58257				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 INA621 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA621</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	99.97850				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>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.29668				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.27504				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	100.64874	6.50000	100.63116				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.31765				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	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 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.27057				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	104.25489				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				100.00000	0.00000	107.43699				0.00	0	0
<b>Total INGR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.90922				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				100.00000	0.00000	100.57534				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 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				100.00000	0.00000	99.93861				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>
INLV04 On 11/02/2021 Spot Bond			12.70000	103.31752	12.70000	103.28257				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>
IP277U On 06/06/2016 Spot Bond			100.00000	93.11224	100.00000	92.87532		500,000,000,000,000.00		5,000,000,000	2,500,000,000	
<b>Total IP277U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For IP277U</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>2,500,000,000</b>	
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600				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>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.63924				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			8.67000	100.75086	8.67000	100.72750				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.90215				0.00	0	0
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.92071				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.93311				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.56993				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>
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.57973				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				100.00000	0.00000	101.56417				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 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>
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.22664				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				100.00000	0.00000	101.26259				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				100.00000	0.00000	101.28415				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				100.00000	0.00000	101.16688				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				100.00000	0.00000	101.17988				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				100.00000	0.00000	101.19288				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>
IPFC10 On 29/07/2016 Spot Bond				100.00000	0.00000	100.52164				0.00	0	0
<b>Total IPFC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			10.60000	95.04948	10.60000	99.69291				0.00	0	1,850,000,000
<b>Total IPL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>										<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
IPL6 On 28/09/2017 Spot Bond			9.35500	101.66250	9.35500	101.63725				0.00	0	0
<b>Total IPL6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	40.14076	100.00000	40.05241				0.00	0	0
<b>Total IPL6/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL6/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.81540				0.00	0	0
<b>Total IPL7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.98452				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 IPL8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.54273				0.00	0	0
<b>Total IPL9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.12863				0.00	0	0
<b>Total IV015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.67513				0.00	0	0
<b>Total IV016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			2.96000	99.65448	2.96000	134.73071				0.00	0	0
<b>Total IV017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.62500	151.68823	3.62500	151.60710				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.93440				0.00	0	0
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.75089				0.00	0	0
<b>Total IV023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.41821				0.00	0	0
<b>Total IV024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.44958				0.00	0	0
<b>Total IV025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.38396				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			3.63500	106.99309	3.63500	107.86954				0.00	0	0
<b>Total IV030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			3.63500	106.90390	3.63500	107.86954				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 IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.59951				0.00	0	0
<b>Total IV031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.51612				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				100.00000	0.00000	99.93917				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			12.40000	103.24808	12.40000	103.21397				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>
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	101.04014				0.00	0	0
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.53951				0.00	0	0
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV057U On 14/07/2018 Spot Bond			100.00000	14.30535	100.00000	14.27031				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			11.30000	104.56467	11.30000	104.53344				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.50264				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			3.72500	150.18203	3.72500	150.10129				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>
IV619U On 06/05/2016 Spot Bond			100.00000	98.91599	100.00000	99.18478				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>
IVA618 On 05/05/2016 Spot Bond			7.65000	99.89532	7.65000	99.91623				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 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			7.65000	99.95810	7.65000	99.83261				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			7.65000	99.66578	7.65000	99.54102			257,805,000,000,000.00	33,700,000,000	33,700,000,000	
<b>Total IVA621 SPOT</b>									<b>57,805,000,000,000.00</b>	<b>33,700,000,000</b>	<b>33,700,000,000</b>	
<b>Total For IVA621</b>									<b>57,805,000,000,000.00</b>	<b>33,700,000,000</b>	<b>33,700,000,000</b>	
IVA622 On 02/06/2016 Spot Bond			7.65000	99.52026	7.65000	99.39586				0.00	0	0
<b>Total IVA622 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA622</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA623 On 09/06/2016 Spot Bond			100.00000	92.40506	100.00000	100.00000				0.00	0	0
<b>Total IVA623 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA623</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA624 On 15/06/2016 Spot Bond			100.00000	91.02244	100.00000	100.00000				0.00	0	0
<b>Total IVA624 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA624</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA625 On 23/06/2016 Spot Bond			7.75000	99.07440	7.75000	98.94951				0.00	0	0
<b>Total IVA625 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA625</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA627 On 07/07/2016 Spot Bond			7.75000	98.78347	7.75000	98.65931				0.00	0	0
<b>Total IVA627 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA627</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA630 On 28/07/2016 Spot Bond			7.80000	98.33981	7.80000	98.21597			14,040,000,000,000.00	1,800,000,000	1,500,000,000	
<b>Total IVA630 SPOT</b>									<b>14,040,000,000,000.00</b>	<b>1,800,000,000</b>	<b>1,500,000,000</b>	
<b>Total For IVA630</b>									<b>14,040,000,000,000.00</b>	<b>1,800,000,000</b>	<b>1,500,000,000</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	108.40400	10.00000	108.37600				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>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.67546				0.00	0	0
<b>Total IVC014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.89518				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 IVC015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.61505				0.00	0	0
<b>Total IVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.43642				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.66046				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.66774				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.63496				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.65738				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.24527				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.16791				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	99.84454				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>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.86440				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.33307				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.09625				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 IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.97119				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.99281				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	91.73246				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			10.11000	100.72241	10.11000	100.69512				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	18.86214	100.00000	18.82016				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	14.76839	100.00000	14.73222				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			10.27000	99.08038	10.27000	99.05312				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.24911				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				100.00000	0.00000	100.95024				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				100.00000	0.00000	100.07145				0.00	0	0
<b>Total IVC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.87420				0.00	0	0
<b>Total IVC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.61610				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 IVC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.15038				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				100.00000	0.00000	99.95166				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>
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.04144				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>
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.86334				0.00	0	0
<b>Total IVC058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.37923				0.00	0	0
<b>Total IVC059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.15196				0.00	0	0
<b>Total IVC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.96384				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				100.00000	0.00000	99.83804				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				100.00000	0.00000	100.00004				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				100.00000	0.00000	101.33207				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>
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.46993				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				100.00000	0.00000	101.22850				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 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				100.00000	0.00000	100.02155				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				100.00000	0.00000	100.49382				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>
IVC071 On 26/05/2016 Spot Bond				100.00000	0.00000	101.54840				0.00	0	0
<b>Total IVC071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC072 On 26/05/2016 Spot Bond				100.00000	0.00000	101.55040				0.00	0	0
<b>Total IVC072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.47260				0.00	0	0
<b>Total IVC075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.12394				0.00	0	0
<b>Total IVC077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	2.09559	100.00000	2.09162				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>
IVC73U On 22/03/2018 Spot Bond			100.00000	31.61314	100.00000	31.53655				0.00	0	0
<b>Total IVC73U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC73U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC74U On 22/09/2018 Spot Bond			100.00000	23.63064	100.00000	23.57339				0.00	0	0
<b>Total IVC74U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC74U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.17447				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>
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>
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.43866				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 KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.37957				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.55352				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>
KAP04U On 01/07/2019 Spot Bond			100.00000	16.11199	100.00000	16.06653				0.00	0	0
<b>Total KAP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.72211				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.17513				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				100.00000	0.00000	100.11476				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			9.57000	127.37373	9.57000	127.34138				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.02422				0.00	0	0
<b>Total LBK03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.33814				0.00	0	0
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.48840				0.00	0	0
<b>Total LBK06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.15702				0.00	0	0
<b>Total LBK07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.25446				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 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			10.77000	101.00346	10.77000	100.97435				0.00	0	0
<b>Total LBK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	101.97285	9.71000	101.94628				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>
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	101.22458				0.00	0	0
<b>Total LBK13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK14L On 31/03/2018 Spot Bond			100.00000	31.09428	100.00000	31.01812				0.00	0	0
<b>Total LBK14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.14753				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			9.61500	99.55166	9.61500	99.52599				0.00	0	3,260,000,000
<b>Total LGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
<b>Total For LGL02</b>										<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
LGL03 On 03/04/2018 Spot Bond			9.85500	97.00505	9.85500	96.97954				0.00	0	0
<b>Total LGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			10.82000	96.59946	10.82000	96.57151				0.00	0	580,000,000
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.44937				0.00	0	0
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.98066				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				100.00000	0.00000	101.46973				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				100.00000	0.00000	99.76638				0.00	3,000,000,000	1,500,000,000

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 LHL17 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For LHL17</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
LHL18 On 14/11/2018 Spot Bond			13.84000	98.75762	13.84000	98.74997				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			14.77000	98.56536	14.77000	98.51917				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				100.00000	0.00000	102.37490				0.00	0	0
<b>Total LOM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.82255				0.00	0	0
<b>Total LRFA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.92768				0.00	0	0
<b>Total LRFB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.05382				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>
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	99.95509				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				100.00000	0.00000	101.18230				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 02/02/2017 Spot Bond				100.00000	0.00000	100.13226				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>
MAQ08 On 28/07/2016 Spot Bond				100.00000	0.00000	98.35560				0.00	0	0
<b>Total MAQ082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	94.45063				0.00	0	0
<b>Total MAQ083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.42457				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 MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.43370				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.65222				0.00	0	0
<b>Total MAQ0A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.71572				0.00	0	0
<b>Total MAQ0A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.20016				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>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.18421				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.37802				0.00	0	0
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.92830				0.00	0	0
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.38553				0.00	0	0
<b>Total MBF039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0
<b>Total MBF041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.00007				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 13/04/2018 Spot Bond				100.00000	0.00000	100.61819				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				100.00000	0.00000	99.78061				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 MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.43794				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>
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	101.20345				0.00	0	0
<b>Total MBF048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.29265				0.00	0	0
<b>Total MBF049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.89457				0.00	0	0
<b>Total MBSA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA On 30/10/2017 Spot Bond			2.30000	97.21224	2.30000	102.69863				0.00	0	0
<b>Total MBSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA On 11/12/2017 Spot Bond				100.00000	0.00000	98.06404				0.00	0	0
<b>Total MBSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.93507				0.00	0	0
<b>Total MBSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	40.30537	100.00000	40.20666				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	39.09609	100.00000	39.00034				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	39.15903	100.00000	39.06312				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	37.65240	100.00000	31.49674				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	62.89882	100.00000	62.74307				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 MBP33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.23578				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			9.74000	98.81769	9.74000	98.79202				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			9.79000	98.38668	9.79000	98.36099				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.58422	8.91000	100.56027				0.00	0	0
<b>Total MBSA02/R204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.76338				0.00	0	0
<b>Total MEFSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.71166				0.00	0	0
<b>Total MEFSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.82833				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			8.89000	100.66627	8.89000	100.64261				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			9.76000	102.24774	9.76000	102.22098				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			10.52500	101.28428	10.52500	101.25573				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				100.00000	0.00000	101.12227				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			10.57000	100.57309	10.57000	100.48826				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 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			9.81500	102.86656	9.81500	102.83963				0.00	0	0
<b>Total MIIL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.22097				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			10.40000	99.41562	10.40000	100.17113				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.09529				0.00	0	450,000,000
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
MMIG0 On 12/08/2030 Spot Bond			12.22000	96.54891	12.22000	97.64031				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			11.69500	101.63557	11.69500	98.92196				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	59.36432	100.00000	59.22051				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			9.51500	102.73222	9.51500	102.70613				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			9.50500	103.93718	9.50500	103.91067				0.00	0	0
<b>Total MTN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN05 On 28/09/2016 Spot Bond			100.00000	75.15321	100.00000	75.00498				0.00	0	0
<b>Total MTN05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 22/03/2017 Spot Bond			100.00000	59.89713	100.00000	59.78349				0.00	0	0
<b>Total MTN06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 22/03/2017 Spot Bond			100.00000	62.35100	100.00000	62.19995				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 MTN07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 19/04/2019 Spot Bond			100.00000	19.65063	100.00000	19.58791				0.00	0	0
<b>Total MTN08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	18.78862	100.00000	18.74703				0.00	0	0
<b>Total MTN09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	8.04780	100.89771	8.02772				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	8.14312	100.61875	8.12283				0.00	0	0
<b>Total N4A302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N5A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.14180				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 N5B23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5B23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.15482				0.00	0	0
<b>Total N5C23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5C23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.29662				0.00	0	0
<b>Total N5D23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.59164				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	12.06418	100.00000	12.03495				0.00	0	0
<b>Total N5F23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23I On 20/06/2023 Spot Bond			100.00000	12.91162	100.00000	12.88035				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			10.86500	87.84722	10.86500	87.82169				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			10.38000	100.87581	10.38000	100.84792				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			8.54500	101.64647	8.54500	101.62310				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			10.09500	99.80572	10.09500	99.77872				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			9.85000	99.52178	9.85000	99.49578				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			10.36500	97.99259	10.36500	97.96569				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.16430				0.00	35,560,000	8,890,000

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 NBK13B SPOT</b>										<b>0.00</b>	<b>35,560,000</b>	<b>8,890,000</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>35,560,000</b>	<b>8,890,000</b>
NBK14/On 26/06/2021 Spot Bond			10.21000	99.83325	10.21000	99.82632				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>
NBK15/On 11/02/2022 Spot Bond			10.45000	95.07463	10.45000	95.04802				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I/On 27/08/2017 Spot Bond				100.00000	0.00000	102.21523				0.00	0	0
<b>Total NBK15B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/On 12/02/2025 Spot Bond			11.18000	92.68897	11.18000	92.66127				0.00	0	860,000,000
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
NBK16I/On 25/07/2016 Spot Bond				100.00000	0.00000	100.28928				0.00	860,000,000	430,000,000
<b>Total NBK16B SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For NBK16B</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
NBK17/On 22/04/2026 Spot Bond			11.35000	92.25437	11.35000	92.22655				0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK17I/On 28/11/2016 Spot Bond				100.00000	0.00000	101.52267				0.00	0	0
<b>Total NBK17B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18/On 01/06/2020 Spot Bond			10.20000	100.99876	10.20000	100.97131				0.00	0	0
<b>Total NBK18A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I/On 20/03/2017 Spot Bond				100.00000	0.00000	101.00836				0.00	0	0
<b>Total NBK18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19/On 01/06/2022 Spot Bond			10.60000	100.01385	10.60000	99.98563				0.00	0	0
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I/On 26/06/2017 Spot Bond				100.00000	0.00000	100.65240				0.00	1,500,000,000	1,500,000,000
<b>Total NBK19B SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For NBK19B</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
NBK20/On 01/06/2026 Spot Bond			11.42000	98.29681	11.42000	98.26699				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 NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.96368				0.00	0	0
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 21/07/2027 Spot Bond			11.62000	97.06174	11.62000	97.03163				0.00	0	0
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	99.86657				0.00	0	0
<b>Total NBK21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 19/11/2022 Spot Bond			9.69500	106.56284	9.69500	106.53513				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				100.00000	0.00000	99.81275				0.00	0	0
<b>Total NBK22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 19/11/2025 Spot Bond			11.27000	101.70746	11.27000	101.67683				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				100.00000	0.00000	99.93224				0.00	0	0
<b>Total NBK23B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24I On 19/11/2027 Spot Bond			11.52000	101.50846	11.52000	101.47723				0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	99.95418				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 17/02/2023 Spot Bond			10.60500	102.64167	10.60500	102.61237				0.00	0	0
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	99.92760				0.00	0	0
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.44151				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 NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.54432			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				100.00000	0.00000	101.86964			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	0.00000	101.87111			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	0.00000	101.94850			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>
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.98258			0.00	0	0
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.68555			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			9.67000	106.69021	9.67000	106.66283		58,020,000,000,000.00	6,000,000,000	3,600,000,000	
<b>Total NBK3A SPOT</b>								<b>58,020,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,600,000,000</b>	
<b>Total For NBK3A</b>								<b>58,020,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,600,000,000</b>	
NBK4 On 28/10/2024 Spot Bond			11.74500	39.05192	11.74500	39.04007		0.00	0	0	
<b>Total NBK4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.51854		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>	
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	99.65606		0.00	0	0	
<b>Total NCLN69 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NCLN69</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.83372		0.00	0	0	
<b>Total NCLN74 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NCLN74</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.16456		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 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				100.00000	0.00000	101.09359				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>
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.07996				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.23457				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.21982				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			10.91500	100.12599	10.91500	100.09708				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.21331				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			10.95000	99.04203	10.95000	99.01334				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.21982				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.11315				0.00	0	0
<b>Total NCLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.11323				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.23013				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.24313				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 NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.59508				0.00	0	0
<b>Total NCLN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.68309				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.11057				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				100.00000	0.00000	100.75488				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				100.00000	0.00000	100.38755				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.72084				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			10.97000	98.40098	10.97000	99.69827			219,400,000,000,000.00	20,000,000,000	10,000,000,000	
<b>Total NED15 SPOT</b>									<b>19,400,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For NED15</b>									<b>19,400,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.50284			0.00	0	0	
<b>Total NED16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NED16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.68828			0.00	0	0	
<b>Total NED17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NED17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.57711			0.00	0	0	
<b>Total NED18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NED18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.11762			0.00	0	0	
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NED19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NED20 On 01/07/2020 Spot Bond			12.12000	100.03442	12.12000	101.32309			0.00	0	1,990,000,000	

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 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				100.00000	0.00000	100.69918				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	111.94282	9.44500	119.41849				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	108.40400	10.00000	108.37600				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			2.10000	179.34966	2.10000	179.26108				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			2.49500	103.54583	2.49500	117.96577				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	195.65819	3.45000	195.56051				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			2.88500	114.45581	2.88500	114.39681				0.00	0	0
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			3.21500	157.23848	3.21500	147.98389				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			3.12500	159.32592	3.12500	159.40273				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			9.62000	101.80562	9.62000	101.77934				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>
NPL10L On 03/04/2017 Spot Bond			100.00000	62.22734	100.00000	62.10280				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 NPL10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			10.25000	102.86202	10.25000	102.83310				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.76503				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.65335				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.70597				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.67443				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.76697				0.00	0	0
<b>Total NQ1A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			10.45000	102.90283	10.45000	102.87336				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.73753				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.71650				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.85730				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			10.65000	102.94367	10.65000	102.91362				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.75856				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 NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.76909				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.94769				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.15785				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	102.02972				0.00	0	0
<b>Total NQF1D6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.80063				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			9.56000	111.38531	9.56000	111.35688				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			10.33000	109.22746	10.33000	109.19756				0.00	0	600,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02: On 31/05/2023 Spot Bond			1.99500	182.73435	1.99500	182.64463				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			11.82000	108.18191	11.82000	108.14796				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>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.00241				0.00	0	0
<b>Total NTC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.27033				0.00	0	0
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.50258				0.00	500,000,000	500,000,000

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 NTC17 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For NTC17</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.50516				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				100.00000	0.00000	100.27979				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				100.00000	0.00000	101.85448				0.00	0	0
<b>Total NYT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.29300				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	20.36578	100.00000	20.31535				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				100.00000	0.00000	102.13114				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			10.77000	99.81462	10.77000	99.78586				0.00	0	0
<b>Total OML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.41715				0.00	0	0
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2025 Spot Bond			10.93000	94.81853	10.93000	97.71970		10,930,000,000,000.00		1,000,000,000	2,000,000,000	
<b>Total OML05 SPOT</b>								<b>10,930,000,000,000.00</b>		<b>1,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For OML05</b>								<b>10,930,000,000,000.00</b>		<b>1,000,000,000</b>	<b>2,000,000,000</b>	
OML06 On 19/03/2022 Spot Bond			11.54500	96.31577	11.54500	96.28639		11,545,000,000,000.00		1,000,000,000	2,000,000,000	
<b>Total OML06 SPOT</b>								<b>11,545,000,000,000.00</b>		<b>1,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For OML06</b>								<b>11,545,000,000,000.00</b>		<b>1,000,000,000</b>	<b>2,000,000,000</b>	
OML07 On 19/03/2030 Spot Bond			12.17000	93.47365	12.17000	95.00688				0.00	0	0
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.37569				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 OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML09 On 14/09/2022 Spot Bond			11.53500	98.85300	11.53500	98.82288				0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			12.07000	97.75254	12.07000	97.72141				0.00	0	940,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	81.65548	100.00000	81.47321				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	108.40400	10.00000	108.37600				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>
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	99.91144				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>
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.53941				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>
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	101.46270				0.00	0	0
<b>Total PMM23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.35227				0.00	0	0
<b>Total PMM24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.43031				0.00	0	0
<b>Total PMM25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	100.11281				0.00	0	0
<b>Total PMM26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.58895				0.00	0	75,000,000
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	99.94038				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 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>
PPC003 On 30/06/2021 Spot Bond			10.50000	99.86229	10.50000	101.00133				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				100.00000	0.00000	100.26195				0.00	0	0
<b>Total PRE1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.26460				0.00	0	0
<b>Total PRE1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.27048				0.00	0	0
<b>Total PRE1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.29576				0.00	0	0
<b>Total PRE1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.30163				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>
R010P On 21/12/2025 Spot Bond			8.99000	42.93414	8.99000	42.92382				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>
R159 On 15/09/2016 Spot Bond			7.52000	104.00717	7.52000	103.98630		261,696,000,000,000.00		34,800,000,000	231,106,300,000	
<b>Total R159 SPOT</b>								<b>1,696,000,000,000.00</b>		<b>34,800,000,000</b>	<b>231,106,300,000</b>	
<b>Total For R159</b>								<b>1,696,000,000,000.00</b>		<b>34,800,000,000</b>	<b>231,106,300,000</b>	
R159P On 15/09/2016 Spot Bond			7.35000	97.48723	7.35000	97.46810				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			9.17000	112.92841	9.17000	112.90075		165,355,428,021,000.00	3,071,467,331,300	326,878,763,100		
<b>Total R186 SPOT</b>								<b>165,355,428,021,000.00</b>	<b>3,071,467,331,300</b>	<b>326,878,763,100</b>		
<b>Total For R186</b>								<b>165,355,428,021,000.00</b>	<b>3,071,467,331,300</b>	<b>326,878,763,100</b>		
R187P On 21/12/2026 Spot Bond			8.91000	39.64073	8.91000	39.63129				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 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			8.83000	36.65618	8.83000	36.64753			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			1.59000	299.50360	1.59000	299.35983			42,698,496,000,000.00	26,854,400,000	25,857,830,000
<b>Total R197 SPOT</b>									<b>12,698,496,000,000.00</b>	<b>26,854,400,000</b>	<b>25,857,830,000</b>
<b>Total For R197</b>									<b>12,698,496,000,000.00</b>	<b>26,854,400,000</b>	<b>25,857,830,000</b>
R202 On 07/12/2033 Spot Bond			1.69000	249.69770	1.69000	249.57716			172,095,582,971,000.00	101,831,705,900	284,008,171,000
<b>Total R202 SPOT</b>									<b>172,095,582,971,000.00</b>	<b>101,831,705,900</b>	<b>284,008,171,000</b>
<b>Total For R202</b>									<b>172,095,582,971,000.00</b>	<b>101,831,705,900</b>	<b>284,008,171,000</b>
R2023 On 28/02/2023 Spot Bond			8.96500	95.39677	8.96500	95.37416			297,234,323,416,000.00	367,789,662,400	641,152,466,900
<b>Total R2023 SPOT</b>									<b>17,234,323,416,000.00</b>	<b>367,789,662,400</b>	<b>641,152,466,900</b>
<b>Total For R2023</b>									<b>17,234,323,416,000.00</b>	<b>367,789,662,400</b>	<b>641,152,466,900</b>
R203 On 15/09/2017 Spot Bond			7.93000	101.64006	7.95500	101.58702			045,668,436,485,000.00	510,172,564,500	911,408,961,600
<b>Total R203 SPOT</b>									<b>15,668,436,485,000.00</b>	<b>510,172,564,500</b>	<b>911,408,961,600</b>
<b>Total For R203</b>									<b>15,668,436,485,000.00</b>	<b>510,172,564,500</b>	<b>911,408,961,600</b>
R2030 On 31/01/2030 Spot Bond			9.55000	90.45503	9.55000	90.43184			001,139,635,360,000.00	314,255,459,200	658,649,778,800
<b>Total R2030 SPOT</b>									<b>11,139,635,360,000.00</b>	<b>314,255,459,200</b>	<b>658,649,778,800</b>
<b>Total For R2030</b>									<b>11,139,635,360,000.00</b>	<b>314,255,459,200</b>	<b>658,649,778,800</b>
R2032 On 31/03/2032 Spot Bond			9.68000	89.40148	9.68000	89.37840			903,166,230,160,000.00	506,525,437,000	337,433,368,500
<b>Total R2032 SPOT</b>									<b>13,166,230,160,000.00</b>	<b>506,525,437,000</b>	<b>337,433,368,500</b>
<b>Total For R2032</b>									<b>13,166,230,160,000.00</b>	<b>506,525,437,000</b>	<b>337,433,368,500</b>
R2035 On 28/02/2035 Spot Bond			9.76000	94.14518	9.76000	94.12094			875,213,467,360,000.00	89,673,511,000	735,141,754,600
<b>Total R2035 SPOT</b>									<b>15,213,467,360,000.00</b>	<b>89,673,511,000</b>	<b>735,141,754,600</b>
<b>Total For R2035</b>									<b>15,213,467,360,000.00</b>	<b>89,673,511,000</b>	<b>735,141,754,600</b>
R2037 On 31/01/2037 Spot Bond			9.82000	90.71126	9.82000	90.68737			446,687,272,192,000.00	656,485,465,600	843,814,713,900
<b>Total R2037 SPOT</b>									<b>16,687,272,192,000.00</b>	<b>656,485,465,600</b>	<b>843,814,713,900</b>
<b>Total For R2037</b>									<b>16,687,272,192,000.00</b>	<b>656,485,465,600</b>	<b>843,814,713,900</b>
R204 On 21/12/2018 Spot Bond			8.33000	102.30621	8.34000	102.26040			219,328,176,700,000.00	506,521,990,000	798,823,484,000
<b>Total R204 SPOT</b>									<b>19,328,176,700,000.00</b>	<b>506,521,990,000</b>	<b>798,823,484,000</b>
<b>Total For R204</b>									<b>19,328,176,700,000.00</b>	<b>506,521,990,000</b>	<b>798,823,484,000</b>
R2040 On 31/01/2040 Spot Bond			9.89000	94.35769	9.89000	94.33268			374,215,500,000,000.00	138,950,000,000	533,963,192,300
<b>Total R2040 SPOT</b>									<b>14,215,500,000,000.00</b>	<b>138,950,000,000</b>	<b>533,963,192,300</b>
<b>Total For R2040</b>									<b>14,215,500,000,000.00</b>	<b>138,950,000,000</b>	<b>533,963,192,300</b>
R2044 On 31/01/2044 Spot Bond			9.93000	91.30351	9.93000	91.27920			230,961,963,994,000.00	828,898,485,800	572,131,817,300

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 R2044 SPOT</b>									<b>10,961,963,994,000.00</b>	<b>828,898,485,800</b>	<b>572,131,817,300</b>
<b>Total For R2044</b>									<b>10,961,963,994,000.00</b>	<b>828,898,485,800</b>	<b>572,131,817,300</b>
R2048 On 28/02/2048 Spot Bond			9.92500	90.38241	9.92500	90.35874			163,092,224,800,000.00	419,455,136,000	1,007,141,708,000
<b>Total R2048 SPOT</b>									<b>163,092,224,800,000.00</b>	<b>419,455,136,000</b>	<b>1,007,141,708,000</b>
<b>Total For R2048</b>									<b>163,092,224,800,000.00</b>	<b>419,455,136,000</b>	<b>1,007,141,708,000</b>
R207 On 15/01/2020 Spot Bond			8.57000	98.19947	8.57000	98.17684			627,286,763,635,000.00	889,998,455,500	901,201,652,200
<b>Total R207 SPOT</b>									<b>627,286,763,635,000.00</b>	<b>889,998,455,500</b>	<b>901,201,652,200</b>
<b>Total For R207</b>									<b>627,286,763,635,000.00</b>	<b>889,998,455,500</b>	<b>901,201,652,200</b>
R208 On 31/03/2021 Spot Bond			8.70000	93.09028	8.70000	93.06861			187,475,597,290,000.00	251,433,976,700	698,060,994,200
<b>Total R208 SPOT</b>									<b>187,475,597,290,000.00</b>	<b>251,433,976,700</b>	<b>698,060,994,200</b>
<b>Total For R208</b>									<b>187,475,597,290,000.00</b>	<b>251,433,976,700</b>	<b>698,060,994,200</b>
R209 On 31/03/2036 Spot Bond			9.71000	70.44204	9.70500	70.45706			313,640,032,144,000.00	753,207,006,400	1,189,506,149,000
<b>Total R209 SPOT</b>									<b>313,640,032,144,000.00</b>	<b>753,207,006,400</b>	<b>1,189,506,149,000</b>
<b>Total For R209</b>									<b>313,640,032,144,000.00</b>	<b>753,207,006,400</b>	<b>1,189,506,149,000</b>
R210 On 31/03/2028 Spot Bond			1.72500	183.88930	1.72500	183.80036			15,746,490,000,000.00	9,128,400,000	110,484,474,500
<b>Total R210 SPOT</b>									<b>15,746,490,000,000.00</b>	<b>9,128,400,000</b>	<b>110,484,474,500</b>
<b>Total For R210</b>									<b>15,746,490,000,000.00</b>	<b>9,128,400,000</b>	<b>110,484,474,500</b>
R211 On 31/01/2017 Spot Bond			0.35000	138.60182	0.35000	138.53995			2,053,352,000,000.00	5,866,720,000	114,972,900,000
<b>Total R211 SPOT</b>									<b>2,053,352,000,000.00</b>	<b>5,866,720,000</b>	<b>114,972,900,000</b>
<b>Total For R211</b>									<b>2,053,352,000,000.00</b>	<b>5,866,720,000</b>	<b>114,972,900,000</b>
R212 On 31/01/2022 Spot Bond			1.56000	145.07160	1.56000	145.00206			69,959,136,000,000.00	44,845,600,000	195,992,355,400
<b>Total R212 SPOT</b>									<b>69,959,136,000,000.00</b>	<b>44,845,600,000</b>	<b>195,992,355,400</b>
<b>Total For R212</b>									<b>69,959,136,000,000.00</b>	<b>44,845,600,000</b>	<b>195,992,355,400</b>
R213 On 28/02/2031 Spot Bond			9.59000	81.08350	9.58500	81.09631			230,453,510,446,000.00	232,581,179,400	530,728,693,600
<b>Total R213 SPOT</b>									<b>230,453,510,446,000.00</b>	<b>232,581,179,400</b>	<b>530,728,693,600</b>
<b>Total For R213</b>									<b>230,453,510,446,000.00</b>	<b>232,581,179,400</b>	<b>530,728,693,600</b>
R214 On 28/02/2041 Spot Bond			9.84000	70.43622	9.84000	70.41793			128,768,609,272,000.00	216,338,273,300	736,994,688,800
<b>Total R214 SPOT</b>									<b>128,768,609,272,000.00</b>	<b>216,338,273,300</b>	<b>736,994,688,800</b>
<b>Total For R214</b>									<b>128,768,609,272,000.00</b>	<b>216,338,273,300</b>	<b>736,994,688,800</b>
R230C On 15/09/2016 Spot Bond			7.35000	97.48723	7.35000	97.46810			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			7.34000	99.16247	7.34000	99.14270			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			7.40000	95.63126	7.40000	95.61228			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 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			7.93000	91.69591	7.93000	91.67642				0.00	0	0
<b>Total R331C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			7.98000	88.13036	7.98000	88.11152				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			8.34500	84.12269	8.34500	84.10391				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			8.32500	80.79381	8.32500	80.77581				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			8.30500	77.61157	8.30500	77.59432				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			8.29500	74.54311	8.29500	74.52656				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			8.53000	70.91346	8.53000	70.89728				0.00	0	0
<b>Total R337C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R338C On 21/12/2020 Spot Bond			8.51000	68.07295	8.51000	68.05745				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			8.62000	64.94334	8.62000	64.92836				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			8.59000	62.36056	8.59000	62.34623				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			8.56000	59.89774	8.56000	59.88403				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			8.53000	57.54876	8.53000	57.53562				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 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			8.49000	55.34558	8.49000	55.33300				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			8.45000	53.24720	8.45000	53.23516				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			9.11000	48.53369	9.11000	48.52188				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			9.07000	46.57255	9.07000	46.56126				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			9.03000	44.70778	9.03000	44.69699				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			8.99000	42.93414	8.99000	42.92382				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			8.95000	41.24667	8.95000	41.23681				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			8.91000	39.64073	8.91000	39.63129				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			8.87000	38.11194	8.87000	38.10291				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			8.83000	36.65618	8.83000	36.64753				0.00	0	0
<b>Total R352C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.98369				0.00	0	0
<b>Total RCSB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.27232				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 RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.86307				0.00	0	0
<b>Total RCSB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.56761				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	56.00689	100.00000	55.87121				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	34.07917	100.00000	33.99571				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	63.49670	100.00000	63.34288				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	63.99440	100.00000	63.83937				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	30.72379	100.00000	30.64854				0.00	0	0
<b>Total RCSB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF01 On 04/09/2017 Spot Bond			100.00000	41.08809	100.00000	40.98213				0.00	0	0
<b>Total RDF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02 On 04/12/2020 Spot Bond			100.00000	9.42539	100.00000	9.39897				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	28.37175	100.00000	28.29859				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	20.56605	100.00000	20.51302				0.00	0	0
<b>Total RDF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05 On 04/12/2019 Spot Bond			100.00000	10.95123	100.00000	10.92299				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 RDF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.38315				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 27/11/2017 Spot Bond				100.00000	0.00000	101.96939				0.00	0	0
<b>Total RDFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.72281				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>
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.21258				0.00	0	0
<b>Total RDFB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.62855				0.00	0	0
<b>Total RDFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.25625				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>
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.76942				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				100.00000	0.00000	101.43136				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				100.00000	0.00000	101.48384				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>
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	101.09170				0.00	0	0
<b>Total RDFC30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.86383				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>
REB0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.45833				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 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				100.00000	0.00000	101.73751				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				100.00000	0.00000	101.67745				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				100.00000	0.00000	101.09047				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>
RES011 On 02/03/2018 Spot Bond			100.00000	31.89240	100.00000	31.81514				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>
RES021 On 02/03/2019 Spot Bond			100.00000	18.42163	100.00000	18.37701				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>
RES031 On 02/03/2020 Spot Bond			100.00000	12.94191	100.00000	12.91055				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>
RES041 On 02/03/2021 Spot Bond			100.00000	10.79179	100.00000	10.76564				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>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.38576				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.09197				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.51117				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.59262				0.00	0	0
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.75038				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 RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.50297				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				100.00000	0.00000	100.70140				0.00	0	0
<b>Total RES32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	90.90897				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>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.37346				0.00	0	0
<b>Total RP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	86.48004				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	104.84402	12.35000	104.80951				0.00	0	0
<b>Total RP018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	16.31499	100.00000	16.27459				0.00	0	0
<b>Total RP020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.19071				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	15.98279	100.00000	15.94407				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	86.25592	100.00000	86.05201				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	15.03320	100.00000	14.97831				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 RPP08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP09I On 21/11/2016 Spot Bond			100.00000	68.17956	100.00000	68.01073			0.00	0	0
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	99.65630			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	59.71105			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			10.20000	99.62951	10.20000	99.60243		2,040,000,000,000.00		200,000,000	100,000,000
<b>Total RW21 SPOT</b>								<b>2,040,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RW21</b>								<b>2,040,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
RW23 On 10/12/2023 Spot Bond			10.69500	97.87942	10.69500	97.85155			0.00	0	0
<b>Total RW23 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For RW23</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			11.13500	98.28619	11.13500	98.25709		2,227,000,000,000.00		200,000,000	100,000,000
<b>Total RW28 SPOT</b>								<b>2,227,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RW28</b>								<b>2,227,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
SBK12 On 24/11/2016 Spot Bond			8.72000	106.06736	8.72000	106.04249			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	108.40400	10.00000	108.37600			0.00	0	0
<b>Total SBK12/R157 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.25520			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			10.05500	103.67924	10.05500	103.65145		5,027,500,000,000.00		500,000,000	500,000,000
<b>Total SBK14 SPOT</b>								<b>5,027,500,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For SBK14</b>								<b>5,027,500,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.69975			0.00	0	0
<b>Total SBK15 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBK15</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.86160			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 SBK16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.20946				0.00	1,950,000,000	650,000,000
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>1,950,000,000</b>	<b>650,000,000</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>1,950,000,000</b>	<b>650,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.27437				0.00	0	0
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.36692				0.00	0	0
<b>Total SBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	103.11385				0.00	0	0
<b>Total SBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.02095				0.00	0	0
<b>Total SBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.16760				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			12.56500	101.02101	12.56500	100.98719				0.00	0	1,915,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,915,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>1,915,000,000</b>
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.97320				0.00	0	0
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.43395				0.00	0	0
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2026 Spot Bond			12.44000	99.42008	12.44000	99.76752				0.00	0	0
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			10.09000	97.79268	10.09000	97.76638				0.00	0	2,420,000,000
<b>Total SBK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,420,000,000</b>
<b>Total For SBK9</b>										<b>0.00</b>	<b>0</b>	<b>2,420,000,000</b>
SBN33 On 15/09/2017 Spot Bond			9.35500	99.86608	9.35500	99.84127				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 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				100.00000	0.00000	101.60435				0.00	0	0
<b>Total SBN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.86815				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			8.85500	101.22304	8.85500	101.19921				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>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.57793				0.00	0	0
<b>Total SBS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.96340				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			10.44000	102.83103	10.44000	102.80244				0.00	0	0
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			11.07000	93.78406	11.07000	93.75630				0.00	0	0
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.82752				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	102.16685				0.00	0	0
<b>Total SBS23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.34131				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			9.50000	102.45690	9.50000	102.43078				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	52.17710	100.00000	52.06099				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 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			10.45500	100.49281	10.45500	100.46468			2,998,494,000,000.00	286,800,000	143,400,000
<b>Total SBS27 SPOT</b>									<b>2,998,494,000,000.00</b>	<b>286,800,000</b>	<b>143,400,000</b>
<b>Total For SBS27</b>									<b>2,998,494,000,000.00</b>	<b>286,800,000</b>	<b>143,400,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.20303			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			9.64000	101.05858	9.64000	101.03259			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			11.08000	86.56288	11.08000	86.53724			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.32308			0.00	0	0
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 27/06/2027 Spot Bond			11.27000	94.71977	11.27000	94.69140			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.91184			0.00	0	0
<b>Total SBS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.12884			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			10.97000	96.71728	10.97000	96.68922			0.00	0	7,235,300,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,235,300,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>7,235,300,000</b>
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.33090			0.00	0	0
<b>Total SBS35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.16323			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			9.91000	96.31077	9.91000	96.28518			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 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			11.14000	91.26510	11.14000	91.23793				0.00	0	0
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			11.83500	88.43885	11.83500	88.41092				0.00	0	0
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			10.47000	92.17329	10.47000	92.14745				0.00	0	580,000,000
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.71380				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>
SBS41 On 12/11/2022 Spot Bond			10.60500	97.06213	10.60500	97.03457				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			11.25000	96.43671	11.25000	96.40772				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			11.42000	96.15229	11.42000	96.12296				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				100.00000	0.00000	99.84261				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				100.00000	0.00000	99.83782				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			10.57500	102.80890	10.57500	102.77980				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				100.00000	0.00000	99.83425				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			7.87000	104.40434	7.87000	104.38211				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 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			2.89000	119.97237	2.89000	275.97589			0.00	0	0
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI12 On 31/01/2017 Spot Bond			1.32000	136.33380	1.32000	137.57723		528,000,000,000.00		400,000,000	400,000,000
<b>Total SBSI12 SPOT</b>								<b>528,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For SBSI12</b>								<b>528,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			3.24000	200.89056	3.24000	203.07225			0.00	0	0
<b>Total SBSI14 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBSI14</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	44.66122	100.00000	44.55302			0.00	0	0
<b>Total SCM10U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SCM10U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2DU SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.97606			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	58.64874	100.00000	58.50666			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				175.72201	0.00000	82.63494			0.00	0	0
<b>Total SHI02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SHI02</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.00000	122.10855	2.00000	136.90908			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 SHI05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	100.64874	6.50000	100.63116				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.91542				0.00	0	0
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.07163				0.00	0	0
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			9.45500	102.41627	9.45500	102.39042				0.00	0	10,000,000,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
SHS05/ On 29/06/2017 Spot Bond			8.75000	103.16099	8.75000	103.13685				0.00	0	0
<b>Total SHS05/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.50628				0.00	0	25,000,000
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	108.66164				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>
SHS11 On 19/11/2016 Spot Bond			100.00000	62.58770	100.00000	62.43271				0.00	0	0
<b>Total SHS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11 On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.31267				0.00	0	0
<b>Total SHS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.24097				0.00	0	0
<b>Total SHS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16 On 29/06/2016 Spot Bond			100.00000	87.95181	100.00000	87.74038				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 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>
SHS17I On 30/09/2016 Spot Bond			100.00000	90.15012	100.00000	89.93547				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>
SHS18I On 30/11/2016 Spot Bond			100.00000	65.74917	100.00000	65.58989				0.00	0	0
<b>Total SHS18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			9.55500	102.39933	9.55500	102.37337				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>
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.34130				0.00	0	0
<b>Total SHS22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.00136				0.00	0	0
<b>Total SHS23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.03450				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			10.60000	101.02103	10.60000	100.99253				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				100.00000	0.00000	101.03450				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>
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.32448				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	18.93433	100.00000	18.88847				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			8.77000	102.43264	8.77000	102.40860				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			10.14000	99.15277	10.14000	99.12583				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 SLI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			9.35500	99.86608	9.35500	99.84127				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>
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.71599				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			11.66500	45.61420	11.66500	101.33711				0.00	0	1,500,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.76904				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				100.00000	0.00000	102.02017				0.00	0	0
<b>Total SPDA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.73755				0.00	0	0
<b>Total SPDA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.77962				0.00	0	0
<b>Total SPDA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.04313				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			8.65500	103.61114	8.65500	103.58685				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>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.55043				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			10.37500	93.19127	10.37500	93.16552				0.00	0	4,000,000,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.69466				0.00	880,000,000	220,000,000

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 SSN001 SPOT</b>										<b>0.00</b>	<b>880,000,000</b>	<b>220,000,000</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>880,000,000</b>	<b>220,000,000</b>
SSN001: On 26/03/2017 Spot Bond				100.00000	0.00000	101.05810				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>
SSN002: On 25/04/2017 Spot Bond				100.00000	0.00000	100.35558				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>
SSN003: On 31/03/2021 Spot Bond			10.27000	87.45037	10.27000	87.42643				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>
SSN004: On 31/03/2021 Spot Bond			10.27000	87.45037	10.27000	87.42643				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>
SSN005: On 15/01/2020 Spot Bond			9.99000	94.01958	9.99000	93.99441				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>
SSN007: On 18/06/2017 Spot Bond				100.00000	0.00000	101.30611				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN008: On 15/09/2017 Spot Bond			8.83500	100.50831	8.83500	100.48470				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>
SSN009: On 31/01/2025 Spot Bond			2.51500	117.39160	2.51500	117.77973				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>
SSN011: On 21/12/2018 Spot Bond			9.61500	99.40819	9.61500	99.38268				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>
SSN012: On 26/08/2018 Spot Bond			8.50000	102.37960	8.50000	101.72018				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>
SSN015: On 21/12/2026 Spot Bond			11.19000	99.79472	11.19000	99.76504				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>
SSN017: On 02/09/2016 Spot Bond				100.00000	0.00000	101.50421				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 SSN018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			11.45500	69.92300	11.45500	69.90196				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	100.45035				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	100.49792				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	101.04148				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 16/10/2019 Spot Bond				100.00000	0.00000	94.01293				0.00	0	0
<b>Total SSN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 07/12/2023 Spot Bond				100.00000	0.00000	101.75979				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 24/05/2017 Spot Bond				100.00000	0.00000	101.79641				0.00	0	0
<b>Total SSN030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 17/03/2020 Spot Bond				100.00000	0.00000	101.27265				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	101.66899				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>
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	99.80690				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>
SSN03 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>
SY128 On 13/05/2016 Spot Bond				100.00000	0.00000	99.37090				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 SY1285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY128€ On 18/08/2016 Spot Bond				100.00000	0.00000	101.74851				0.00	0	0
<b>Total SY1286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	101.52824				0.00	0	0
<b>Total SY1287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY129C On 10/06/2016 Spot Bond				100.00000	0.00000	99.35331				0.00	0	0
<b>Total SY1290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1291 On 17/06/2016 Spot Bond				100.00000	0.00000	99.21026				0.00	2,600,000,000	2,600,000,000
<b>Total SY1291 SPOT</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>2,600,000,000</b>
<b>Total For SY1291</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>2,600,000,000</b>
SY129€ On 16/05/2016 Spot Bond				100.00000	0.00000	99.85700				0.00	0	0
<b>Total SY1296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	98.52254				0.00	2,300,000,000	2,300,000,000
<b>Total SY1297 SPOT</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>2,300,000,000</b>
<b>Total For SY1297</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>2,300,000,000</b>
SY129€ On 26/05/2016 Spot Bond				100.00000	0.00000	99.65143				0.00	0	11,800,000,000
<b>Total SY1298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,800,000,000</b>
<b>Total For SY1298</b>										<b>0.00</b>	<b>0</b>	<b>11,800,000,000</b>
SY129€ On 28/07/2016 Spot Bond				100.00000	0.00000	98.32267				0.00	1,600,000,000	1,600,000,000
<b>Total SY1299 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</b>
<b>Total For SY1299</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</b>
SY130C On 03/06/2016 Spot Bond				100.00000	0.00000	99.48461				0.00	0	0
<b>Total SY1300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.82000	96.00912	9.82000	95.98397				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.76910				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.84272				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 T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/02/2048 Spot Bond			10.22000	90.81796	10.22000	98.65562				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>
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	101.40079				0.00	0	0
<b>Total T13A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.46120				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			10.12000	105.41639	10.12000	102.94111				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.36631				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.07370				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.60370				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>
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.77414				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				100.00000	0.00000	100.79099				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				100.00000	0.00000	99.84714				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>
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.25182				0.00	0	400,000,000

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 TFS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For TFS138</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
TFS84 On 28/07/2016 Spot Bond			8.07000	102.55865	8.07000	102.53637				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.49788				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.73311				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	102.41302	7.83000	102.39141				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.49165				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.50580				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	91.72976	7.39000	102.25796				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.49165				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.50580				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	91.97224	7.16000	102.18815				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.53351				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	100.53125				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 TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	100.58548				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	100.57814				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	100.79917				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	100.77394				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49108				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50919				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.68815	8.73000	102.66404				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29249				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50580				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			9.81000	85.50788	9.81000	99.39171				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.17095				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50580				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 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>
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	100.53464				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>
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	100.52842				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>
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	100.52616				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>
TH11C1On 18/07/2041 Spot Bond				100.00000	0.00000	100.58434				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>
TH11C2On 18/07/2041 Spot Bond				100.00000	0.00000	100.58208				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>
TH11C3On 18/07/2041 Spot Bond				100.00000	0.00000	100.56232				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>
TH11D1On 18/07/2041 Spot Bond				100.00000	0.00000	100.75989				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>
TH11D2On 18/07/2041 Spot Bond				100.00000	0.00000	100.76213				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>
TH11D3On 18/07/2041 Spot Bond				100.00000	0.00000	100.75091				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>
TH12A1On 21/08/2048 Spot Bond				100.00000	0.00000	101.74806				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>
TH12A2On 21/08/2019 Spot Bond				100.00000	0.00000	101.80065				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>
TH12A3On 21/08/2019 Spot Bond			10.17000	98.62934	10.17000	99.20218				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 TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.76910				0.00	0	0
<b>Total TH12A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.84272				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>
TH12A5 On 21/08/2019 Spot Bond			10.08000	97.61225	10.08000	97.58589				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.75858				0.00	0	0
<b>Total TH12A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.84272				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A8 On 21/02/2048 Spot Bond			10.19000	84.90577	10.19000	96.61541				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.93736				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.93736				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.93736				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.93736				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.10557				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.10557				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 TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.10557				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	102.10346				0.00	0	0
<b>Total TH12C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.78843				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.78843				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.94416				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.77583				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				100.00000	0.00000	101.72072				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				100.00000	0.00000	101.76700				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				100.00000	0.00000	101.84264				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			10.32000	98.77847	10.32000	98.57404				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				100.00000	0.00000	101.72282				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				100.00000	0.00000	101.76910				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 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>
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	101.85315				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			10.21000	99.42992	10.21000	100.06086				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>
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	101.34363				0.00	0	0
<b>Total TH13A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.93726				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				100.00000	0.00000	101.93936				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>
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.54769				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.08441				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				100.00000	0.00000	102.10122				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>
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.62928				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.77763				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				100.00000	0.00000	102.77763				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>
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.19941				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 TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.50637				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A(On 18/04/2036 Spot Bond			101.06155	6.09269	101.06155	6.07762				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A(On 18/07/2016 Spot Bond			100.00000	85.78509	100.00000	85.58788				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A(On 18/07/2016 Spot Bond				100.00000	0.00000	100.56962				0.00	0	0
<b>Total THE9A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A(On 18/07/2039 Spot Bond				100.00000	0.00000	100.50354				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A(On 18/07/2039 Spot Bond				100.00000	0.00000	100.50637				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A(On 18/07/2016 Spot Bond				100.00000	0.00000	100.50354				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 THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.53465				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B:On 18/07/2039 Spot Bond				100.00000	0.00000	100.53465				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	100.53465				0.00	0	0
<b>Total THE9B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.57984				0.00	0	0
<b>Total THE9C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.59113				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	100.57702				0.00	0	0
<b>Total THE9C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.80201				0.00	0	0
<b>Total THE9D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	100.81601				0.00	0	0
<b>Total THE9D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D:On 18/07/2016 Spot Bond				100.00000	0.00000	100.81041				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			10.39000	88.03616	10.39000	87.97515				0.00	0	10,100,000,000
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000,000</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000,000</b>
TL20/R:On 22/02/2020 Spot Bond			100.00000	13.76536	100.00000	13.73931				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	108.40400	10.00000	108.37600				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17 On 14/11/2017 Spot Bond			8.90500	100.37847	8.90500	100.35445			4,352,764,000,000.00	488,800,000	38,200,000,000
<b>Total TN17 SPOT</b>									<b>4,352,764,000,000.00</b>	<b>488,800,000</b>	<b>38,200,000,000</b>
<b>Total For TN17</b>									<b>4,352,764,000,000.00</b>	<b>488,800,000</b>	<b>38,200,000,000</b>
TN20 On 17/09/2020 Spot Bond			10.21000	102.51287	10.21000	102.48514			18,378,000,000,000.00	1,800,000,000	37,399,405,704
<b>Total TN20 SPOT</b>									<b>18,378,000,000,000.00</b>	<b>1,800,000,000</b>	<b>37,399,405,704</b>
<b>Total For TN20</b>									<b>18,378,000,000,000.00</b>	<b>1,800,000,000</b>	<b>37,399,405,704</b>
TN20U On 14/04/2020 Spot Bond			100.00000	3.75006	100.00000	3.74088			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			10.71500	100.54468	10.71500	100.51616			26,787,500,000,000.00	2,500,000,000	23,249,210,000
<b>Total TN23 SPOT</b>									<b>26,787,500,000,000.00</b>	<b>2,500,000,000</b>	<b>23,249,210,000</b>
<b>Total For TN23</b>									<b>26,787,500,000,000.00</b>	<b>2,500,000,000</b>	<b>23,249,210,000</b>
TN25 On 19/08/2025 Spot Bond			11.19000	92.47925	11.19000	92.45159			0.00	0	27,826,472,100
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,826,472,100</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>27,826,472,100</b>
TN27 On 14/11/2027 Spot Bond			11.22000	85.11270	11.22000	85.08717			2,244,000,000,000.00	200,000,000	28,248,900,000
<b>Total TN27 SPOT</b>									<b>2,244,000,000,000.00</b>	<b>200,000,000</b>	<b>28,248,900,000</b>
<b>Total For TN27</b>									<b>2,244,000,000,000.00</b>	<b>200,000,000</b>	<b>28,248,900,000</b>
TN30 On 09/10/2030 Spot Bond			11.69500	92.63567	11.69500	92.60691			0.00	0	2,000,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
TN40 On 09/10/2040 Spot Bond			11.94000	91.50951	11.94000	91.48052			0.00	0	800,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	101.34541			0.00	0	0
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	101.58446			0.00	14,909,100	14,909,100
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>14,909,100</b>	<b>14,909,100</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>14,909,100</b>	<b>14,909,100</b>
TORQ1 On 15/08/2026 Spot Bond			100.00000		0.00000	99.81277			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.83916			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>
<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				100.00000	0.00000	99.78484			0.00	0	0
<b>Total TORQ6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.83896			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				100.00000	0.00000	99.83522			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				100.00000	0.00000	99.82960			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	108.40400	10.00000	108.37600			0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.83104			0.00	0	0
<b>Total TPDA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.80162			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 10/04/2019 Spot Bond				100.00000	0.00000	100.52959			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				100.00000	0.00000	101.60811			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 30/11/2020 Spot Bond			10.20000	101.73587	10.20000	101.70807				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.26806	10.00000	100.24123				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	100.26138	9.75000	100.23521				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	10.26156	100.00000	10.23511				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				100.00000	0.00000	101.28744				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				100.00000	0.00000	101.34969				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			10.47000	101.03061	10.47000	101.14941				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				100.00000	0.00000	101.44846				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				100.00000	0.00000	101.64581				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				100.00000	0.00000	102.10025				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				100.00000	0.00000	101.25856				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2: On 14/06/2024 Spot Bond				100.00000	0.00000	101.32702				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.80324	100.00000	8.78191			0.00	0	0
<b>Total TRAA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.37701	100.00000	9.35430			0.00	0	0
<b>Total TRAA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.36505			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	9.72127	100.00000	9.69772			0.00	0	0
<b>Total TRAB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.37265			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	10.00815	100.00000	9.98391			0.00	0	0
<b>Total TRAC2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.58539			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	13.50814	100.00000	13.47542			0.00	0	0
<b>Total TRAD2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.05543			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	17.35239	100.00000	17.31036			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>
TSE01L On 31/07/2019 Spot Bond			100.00000	14.69319	100.00000	14.65760			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>
TSE03L On 31/10/2020 Spot Bond			100.00000	2.30708	100.00000	2.30150			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	99.94280				0.00	0	0
<b>Total TSP190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	99.67278				0.00	0	0
<b>Total TSP191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	99.39655				0.00	0	0
<b>Total TSP192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TSP193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	98.04853				0.00	0	0
<b>Total TSP195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	97.46051				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>
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	96.97354				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>
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	96.68342				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>
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	95.96695				0.00	0	0
<b>Total TSP199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	95.63893				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				100.00000	0.00000	98.18659				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				100.00000	0.00000	94.06892				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	98.82387				0.00	0	0
<b>Total TSP203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP204 On 01/09/2016 Spot Bond				100.00000	0.00000	97.54120				0.00	0	0
<b>Total TSP204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	93.25373				0.00	0	0
<b>Total TSP205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	93.13103				0.00	0	0
<b>Total TSP206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	92.05880				0.00	0	0
<b>Total TSP207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	19.19663	100.00000	19.14910				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 25/05/2016 Spot Bond				100.00000	0.00000	101.54049				0.00	0	0
<b>Total TWC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 07/06/2016 Spot Bond				100.00000	0.00000	101.16279				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>
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	100.21676				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>
TWC15 On 12/05/2016 Spot Bond				100.00000	0.00000	101.77170				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 23/05/2016 Spot Bond				100.00000	0.00000	101.56806				0.00	0	0
<b>Total TWC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC15 On 26/05/2016 Spot Bond				100.00000	0.00000	101.23567				0.00	0	0
<b>Total TWC159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC16 On 03/06/2016 Spot Bond				100.00000	0.00000	101.15575				0.00	0	0
<b>Total TWC160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 31/05/2016 Spot Bond				100.00000	0.00000	101.04427				0.00	0	0
<b>Total TWC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	101.12786				0.00	0	0
<b>Total TWC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 24/05/2016 Spot Bond				100.00000	0.00000	100.98932				0.00	0	0
<b>Total TWC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	101.01547				0.00	0	0
<b>Total TWC164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.01694				0.00	0	0
<b>Total TWC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 26/05/2016 Spot Bond				100.00000	0.00000	100.83507				0.00	0	0
<b>Total TWC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 12/07/2016 Spot Bond				100.00000	0.00000	100.59452				0.00	0	0
<b>Total TWC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 10/05/2016 Spot Bond				100.00000	0.00000	100.53425				0.00	0	0
<b>Total TWC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.55633				0.00	0	0
<b>Total TWC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	100.55755				0.00	0	0
<b>Total TWC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 25/07/2016 Spot Bond				100.00000	0.00000	100.40473				0.00	0	0
<b>Total TWC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	100.10836				0.00	0	200,000,000
<b>Total TWC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For TWC172</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
TWCJ2 On 27/05/2016 Spot Bond				100.00000	0.00000	101.62740				0.00	0	0
<b>Total TWCJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.48427				0.00	0	0
<b>Total TWCJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM2 On 27/05/2016 Spot Bond				101.44078	0.00000	101.50840				0.00	0	0
<b>Total TWCM25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM2 On 25/07/2016 Spot Bond				100.00000	0.00000	100.44975				0.00	0	0
<b>Total TWCM26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			10.10000	104.21865	10.10000	104.19075				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>
UG26 On 09/03/2026 Spot Bond			11.12000	102.99041	11.12000	102.96013				0.00	0	0
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.50088	100.00000	8.48386				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	7.78090	100.00000	7.76185				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	8.06779	100.00000	8.04804				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	8.38450	100.00000	8.36396				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	8.30744	100.00000	8.29080				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB02L On 20/04/2023 Spot Bond			100.00000	7.69384	100.00000	7.67499			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	7.86583	100.00000	7.84656			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	8.16521	100.00000	8.14521			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>
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	100.13164			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>
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	101.39346			0.00	0	0
<b>Total VKC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	100.88965			0.00	0	0
<b>Total VKC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01L On 01/04/2018 Spot Bond			100.00000	30.80072	100.00000	30.72529			0.00	0	0
<b>Total VKE01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total VKE02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.00008			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>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.98536			0.00	0	0
<b>Total VKE05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.00006			0.00	0	0
<b>Total VKE06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.46152			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.01804			0.00	0	0
<b>Total VKE08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	7.98881	100.00000	7.97283			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	7.45716	100.00000	7.43889			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	9.15691	100.00000	9.13448			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	4.73529	100.00000	4.72369			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	7.79537	100.00000	7.77977			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	7.37009	100.00000	7.35204			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	9.35909	100.00000	9.33617			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	4.51600	100.00000	4.50494			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	0.00056	100.00000	0.00056			0.00	0	0
<b>Total WRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			7.91000	105.79148	7.91000	105.76865			0.00	0	0
<b>Total WS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS05 On 01/08/2018 Spot Bond			0.89000	249.56178	0.89000	249.44669			0.00	0	0
<b>Total WS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP2 On 28/05/2017 Spot Bond			8.42500	104.61283	8.42500	104.58911				0.00	0	2,000,000,000
<b>Total WSP2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For WSP2</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
WSP3 On 28/05/2019 Spot Bond			8.89500	104.32133	8.89500	104.29638				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			9.19500	103.39877	9.19500	103.37324				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			9.41500	102.40777	9.41500	102.38189				0.00	0	0
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			8.28500	75.95074	8.28500	75.93398				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	73.29317	100.00000	73.14629				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>1.07e+017</b>	<b>658,419,943,700</b>	<b>354,091,104,504</b>
<b>Total for SPOT :</b>										<b>1.07e+017</b>	<b>658,419,943,700</b>	<b>354,091,104,504</b>
<b>Total Futures</b>										<b>1.07e+017</b>	<b>658,420,360,836</b>	<b>354,091,831,366</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>44,667</b>
<b>Grand Total:</b>										<b>1.07e+017</b>	<b>658,420,360,836</b>	<b>354,091,876,033</b>