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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2016 Bond Future			10.21146	81.28555	10.15169	81.68579			0.00	0	8,882
ES33 On 03/11/2016 Bond Future			10.28278	79.03191	10.22110	79.43975			0.00	0	0
ES33 On 02/02/2017 Bond Future			10.35161	80.59971	10.28780	81.01641			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>8,882</b>
ES33 On 04/08/2016 Bond Future	10.24	Call			590.27000	0.59027	190,030		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.24	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Call			656.69000	0.65669	256,450		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Call			723.02000	0.72302	322,780		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			6,753.20000	6.75320	6,345,360		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			6,637.29000	6.63729	6,229,450		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			6,695.28000	6.69528	6,287,440		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 02/02/2017 Bond Future	10.59	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
ES33 On 02/02/2017 Bond Future	10.60	Call			2,007.33000	2.00733	1,590,630		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			2,070.34000	2.07034	1,653,640		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			1,944.24000	1.94424	1,527,540		0.00	0	0
<b>Total ES33 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>8,882</b>
ES42 On 04/08/2016 Bond Future			10.33103	86.06558	10.27126	86.52763			0.00	0	7,270
ES42 On 03/11/2016 Bond Future			10.40001	83.43235	10.33835	83.90320			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>7,270</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>7,270</b>
I2025 On 04/08/2016 Bond Future			127.76099	127.76099	127.94740	127.94740			0.00	0	3,012
I2025 On 03/11/2016 Bond Future			130.18733	130.18733	130.37739	130.37739			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>3,012</b>
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			4,097.40000	4.09740	3,910,990		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			4,087.40000	4.08740	3,900,990		0.00	0	0
I2025 On 04/08/2016 Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/08/2016 Bond Future	123.87	Call			4,077.40000	4.07740	3,890,990		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Call			1,147.39000	1.14739	957,330		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			1,167.39000	1.16739	977,330		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			1,157.39000	1.15739	967,330		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2025 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>3,012</b>
I2033 On 04/08/2016 Bond Future			108.55409	108.55409	108.54202	108.54202			0.00	0	4,353
I2033 On 03/11/2016 Bond Future			109.59899	109.59899	109.58661	109.58661			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,353</b>
I2033 On 04/08/2016 Bond Future	104.99	Call			3,552.02000	3.55202	3,564,090		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 04/08/2016 Bond Future	105.00	Call			3,542.02000	3.54202	3,554,090		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			3,532.02000	3.53202	3,544,090		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 03/11/2016 Bond Future	109.16	Call			426.61000	0.42661	438,990		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.16	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
I2033	On	03/11/2016	Bond Future	109.17	Call			416.61000	0.41661	428,990		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			406.61000	0.40661	418,990		0.00	0	0
I2033	On	03/11/2016	Bond Future	109.18	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2033 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>4,353</b>
I2038	On	04/08/2016	Bond Future			133.92758	133.92758	134.49020	134.49020			0.00	0	21,368
I2038	On	03/11/2016	Bond Future			136.47118	136.47118	137.04448	137.04448			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,368</b>
I2038	On	04/08/2016	Bond Future	129.30	Call			5,190.20000	5.19020	4,627,580		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	04/08/2016	Bond Future	129.31	Call			5,180.20000	5.18020	4,617,580		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			5,170.20000	5.17020	4,607,580		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	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			724.48000	0.72448	151,180		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			714.48000	0.71448	141,180		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			734.48000	0.73448	161,180		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>21,368</b>
I2046	On	04/08/2016	Bond Future			134.68867	134.68867	134.67316	134.67316			0.00	0	17,314
I2046	On	03/11/2016	Bond Future			135.74457	135.74457	135.72869	135.72869			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,314</b>
I2046	On	04/08/2016	Bond Future	129.00	Call			5,673.16000	5.67316	5,688,670		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			5,663.16000	5.66316	5,678,670		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			5,653.16000	5.65316	5,668,670		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			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			1,341.31000	1.34131	1,325,430		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			1,351.31000	1.35131	1,335,430		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			1,361.31000	1.36131	1,345,430		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>17,314</b>
I2050 On 04/08/2016 Bond Future			142.52552	142.52552	143.53262	143.53262			0.00	0	21,635
I2050 On 03/11/2016 Bond Future			145.23219	145.23219	146.25837	146.25837			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>21,635</b>
I2050 On 04/08/2016 Bond Future	139.12	Call			4,412.62000	4.41262	3,405,520		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			4,402.62000	4.40262	3,395,520		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			4,392.62000	4.39262	3,385,520		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	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 03/11/2016 Bond Future	149.52	Put			3,261.63000	3.26163	4,287,810		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			3,271.63000	3.27163	4,297,810		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			3,281.63000	3.28163	4,307,810		0.00	0	0
<b>Total I2050 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>21,635</b>
R186 On 04/08/2016 Bond Future			8.66682	113.78423	8.61162	114.18854		9.58	37,890,148.59	333	95,998
R186 On 03/11/2016 Bond Future			8.70093	115.93826	8.64358	116.35024		9.28	1,623,135.64	14	1,253
<b>Total R186 Future</b>									<b>39,513,284.23</b>	<b>347</b>	<b>97,251</b>
R186 On 04/08/2016 Bond Future	9.35	Put			36.08000	0.03608	45,610	9.94	0.00	0	0
R186 On 04/08/2016 Bond Future	9.40	Call			5,619.27000	5.61927	5,222,050	9.97	0.00	0	0
R186 On 04/08/2016 Bond Future	9.40	Put			26.59000	0.02659	33,680	9.97	0.00	0	3,569
R186 On 04/08/2016 Bond Future	9.20	Put			85.36000	0.08536	106,920	9.85	0.00	0	2,500
R186 On 04/08/2016 Bond Future	9.25	Call			4,622.80000	4.62280	4,235,100	9.88	0.00	0	0
R186 On 04/08/2016 Bond Future	9.25	Put			64.66000	0.06466	81,270	9.88	0.00	0	1,000
R186 On 04/08/2016 Bond Future	10.00	Call			9,598.52000	9.59852	9,194,290	10.18	0.00	0	0
R186 On 04/08/2016 Bond Future	10.00	Put			0.28000	0.00028	0,360	10.18	0.00	0	6,500
R186 On 04/08/2016 Bond Future	9.35	Call			5,285.41000	5.28541	4,890,630	9.94	0.00	0	500
R186 On 04/08/2016 Bond Future	8.85	Put			458.55000	0.45855	554,160	9.64	0.00	0	0
R186 On 04/08/2016 Bond Future	8.90	Call			2,461.73000	2.46173	2,137,530	9.67	0.00	0	500
R186 On 04/08/2016 Bond Future	8.90	Put			371.00000	0.37100	451,110	9.67	0.00	0	0
R186 On 04/08/2016 Bond Future	9.60	Call			6,958.34000	6.95834	6,555,970	10.09	0.00	0	0
R186 On 04/08/2016 Bond Future	9.60	Put			7.17000	0.00717	9,110	10.09	0.00	0	4,031
R186 On 04/08/2016 Bond Future	9.20	Call			4,295.62000	4.29562	3,912,870	9.85	0.00	0	0
R186 On 04/08/2016 Bond Future	8.51	Put			1,527.31000	1.52731	1,760,180	9.49	0.00	0	0
R186 On 04/08/2016 Bond Future	9.10	Call			3,654.60000	3.65460	3,285,310	9.79	0.00	0	0
R186 On 04/08/2016 Bond Future	9.10	Put			144.66000	0.14466	179,680	9.79	0.00	0	2,500
R186 On 04/08/2016 Bond Future	9.30	Call			4,953.01000	4.95301	4,561,360	9.91	0.00	0	500

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	04/08/2016	Bond Future	9.30	Put			48.52000	0.04852	61,180	9.91	0.00	0	0
R186	On	04/08/2016	Bond Future	8.85	Call			2,190.58000	2.19058	1,881,880	9.64	0.00	0	750
R186	On	04/08/2016	Bond Future	8.49	Call			720.80000	0.72080	557,930	9.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			1,618.58000	1.61858	1,860,020	9.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			748.89000	0.74889	581,750	9.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			1,572.49000	1.57249	1,809,660	9.49	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			777.83000	0.77783	606,390	9.49	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			5,945.35000	5.94535	5,607,050	9.66	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			671.85000	0.67185	745,530	9.66	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Call			4,883.78000	4.88378	4,571,460	9.55	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			971.42000	0.97142	1,071,080	9.55	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Call			3,668.62000	3.66862	3,396,020	9.40	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			1,490.91000	1.49091	1,630,290	9.40	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			3,714.38000	3.71438	3,440,050	9.41	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			1,466.56000	1.46656	1,604,210	9.41	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			7,412.09000	7.41209	7,047,880	9.82	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			403.61000	0.40361	451,380	9.82	0.00	0	5,000
R186	On	03/11/2016	Bond Future	8.97	Call			3,760.40000	3.76040	3,484,340	9.41	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			1,442.54000	1.44254	1,578,460	9.41	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			7,702.37000	7.70237	7,334,110	9.85	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			364.64000	0.36464	408,360	9.85	0.00	0	5,000
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>35,200</b>
<b>Total For R186</b>												<b>39,513,284.23</b>	<b>347</b>	<b>132,451</b>
R197	On	04/08/2016	Bond Future			299.54031	299.54031	299.50773	299.50773			2,396,322.48	8	1,600
R197	On	03/11/2016	Bond Future			305.22913	305.22913	305.19583	305.19583			0.00	0	0
<b>Total R197 Future</b>												<b>2,396,322.48</b>	<b>8</b>	<b>1,600</b>
R197	On	04/08/2016	Bond Future	293.96	Call			5,547.73000	5.54773	5,580,310		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			5,537.73000	5.53773	5,570,310		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			5,527.73000	5.52773	5,560,310		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			1,635.83000	1.63583	1,669,130		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			1,625.83000	1.62583	1,659,130		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			1,615.83000	1.61583	1,649,130		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>2,396,322.48</b>	<b>8</b>	<b>1,600</b>

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			249.18538	249.18538	249.49548	249.49548		8.51	0.00	0	37,066
R202	On	03/11/2016	Bond Future			253.91770	253.91770	254.23394	254.23394			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>37,066</b>
R202	On	04/08/2016	Bond Future	243.26	Put			380.31000	0.38031	396,120	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			6,633.07000	6.63307	6,338,640	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			377.59000	0.37759	393,260	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			6,624.43000	6.62443	6,330,070	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			378.95000	0.37895	394,690	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			6,615.79000	6.61579	6,321,500	8.91	0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Call			383.94000	0.38394	67,700		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			373.94000	0.37394	57,700		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			363.94000	0.36394	47,700		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>37,066</b>
R2023	On	04/08/2016	Bond Future			8.43103	100.04972	8.38576	100.26982		7.00	2,401,193.28	24	11,634
R2023	On	03/11/2016	Bond Future			8.46610	98.01269	8.41855	98.23698		7.02	0.00	0	607
R2023	On	02/02/2017	Bond Future			8.49245	99.95683	8.44215	100.18659		6.77	0.00	0	0
<b>Total R2023 Future</b>												<b>2,401,193.28</b>	<b>24</b>	<b>12,241</b>
R2023	On	04/08/2016	Bond Future	8.24	Call			413.51000	0.41351	328,680	6.94	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			1,126.46000	1.12646	1,261,730	6.94	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			430.84000	0.43084	343,630	6.94	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			1,094.67000	1.09467	1,227,560	6.94	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			448.57000	0.44857	358,960	6.94	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			1,063.31000	1.06331	1,193,800	6.94	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			115.02000	0.11502	127,690	7.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			6,112.27000	6.11227	5,900,370	7.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			112.04000	0.11204	124,430	7.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			6,152.97000	6.15297	5,940,780	7.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			109.13000	0.10913	121,230	7.41	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			6,071.61000	6.07161	5,859,990	7.41	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			3,132.94000	3.13294	2,980,100	6.90	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1,244.61000	1.24461	1,321,530	6.90	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			3,074.40000	3.07440	2,923,020	6.89	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			1,275.40000	1.27540	1,353,780	6.89	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			3,103.61000	3.10361	2,951,500	6.90	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1,259.93000	1.25993	1,337,580	6.90	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>2,401,193.28</b>	<b>24</b>	<b>12,241</b>
R203 On 04/08/2016 Bond Future			7.54225	104.03840	7.45629	104.12805		1.16	0.00	0	58,231
R203 On 03/11/2016 Bond Future			7.48260	101.83623	7.37071	101.92758		0.94	0.00	0	0
R203 On 02/02/2017 Bond Future			7.27227	103.85632	7.11024	103.95054		0.66	0.00	0	0
<b>Total R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>58,231</b>
R203 On 04/08/2016 Bond Future	7.24	Call			40.53000	0.04053	22,180	1.14	0.00	0	0
R203 On 04/08/2016 Bond Future	7.24	Put			266.61000	0.26661	337,910	1.14	0.00	0	0
R203 On 04/08/2016 Bond Future	7.25	Call			42.98000	0.04298	23,740	1.14	0.00	0	0
R203 On 04/08/2016 Bond Future	7.25	Put			258.59000	0.25859	329,000	1.14	0.00	0	0
R203 On 04/08/2016 Bond Future	7.26	Call			45.62000	0.04562	25,440	1.14	0.00	0	0
R203 On 04/08/2016 Bond Future	7.26	Put			250.76000	0.25076	320,230	1.14	0.00	0	0
R203 On 03/11/2016 Bond Future	8.84	Call			1,193.41000	1.19341	1,104,110	1.02	0.00	0	0
R203 On 03/11/2016 Bond Future	8.84	Put			4.31000	0.00431	6,360	1.02	0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Call			1,201.27000	1.20127	1,111,900	1.02	0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Put			4.15000	0.00415	6,130	1.02	0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Call			1,209.13000	1.20913	1,119,700	1.02	0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Put			3.99000	0.00399	5,910	1.02	0.00	0	0
R203 On 02/02/2017 Bond Future	7.70	Call			424.65000	0.42465	357,080	0.68	0.00	0	0
R203 On 02/02/2017 Bond Future	7.70	Put			82.50000	0.08250	109,150	0.68	0.00	0	0
R203 On 02/02/2017 Bond Future	7.71	Call			428.94000	0.42894	361,020	0.68	0.00	0	0
R203 On 02/02/2017 Bond Future	7.71	Put			81.01000	0.08101	107,310	0.68	0.00	0	0
R203 On 02/02/2017 Bond Future	7.72	Call			433.51000	0.43351	365,270	0.68	0.00	0	0
R203 On 02/02/2017 Bond Future	7.72	Put			79.79000	0.07979	105,770	0.68	0.00	0	0
<b>Total R203 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>									<b>0.00</b>	<b>0</b>	<b>58,231</b>
R2030 On 04/08/2016 Bond Future			9.06856	91.99689	9.01859	92.35982			0.00	0	27,010
R2030 On 03/11/2016 Bond Future			9.10700	93.73864	9.05544	94.10843			0.00	0	0
<b>Total R2030 Future</b>									<b>0.00</b>	<b>0</b>	<b>27,010</b>
R2030 On 04/08/2016 Bond Future	10.17	Call			7,878.02000	7.87802	7,515,090		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	9.33	Call			1,945.55000	1.94555	1,575,760		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Call			2,015.32000	2.01532	1,645,530		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Call			2,085.02000	2.08502	1,715,230		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2030 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>27,010</b>
R2032 On 04/08/2016 Bond Future			9.19371	95.20867	9.13871	95.63612		12.91	100,064,312.17	1,051	12,589

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	03/11/2016	Bond Future			9.23598	92.85233	9.17927	93.28793		13.21	0.00	0	0
R2032	On	02/02/2017	Bond Future			9.27259	94.69436	9.21398	95.13957		12.97	0.00	0	0
<b>Total R2032 Future</b>												<b>100,064,312.17</b>	<b>1,051</b>	<b>12,589</b>
R2032	On	04/08/2016	Bond Future	8.99	Call			760.82000	0.76082	593,730	12.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			1,931.06000	1.93106	2,191,420	12.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			789.30000	0.78930	617,970	12.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			1,880.17000	1.88017	2,136,290	12.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			818.48000	0.81848	642,900	12.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			1,830.09000	1.83009	2,081,960	12.81	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			8,396.03000	8.39603	8,008,660	13.98	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			448.09000	0.44809	496,320	13.98	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			8,454.41000	8.45441	8,066,200	13.98	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			438.94000	0.43894	486,330	13.98	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			8,512.87000	8.51287	8,123,850	13.98	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			429.94000	0.42994	476,520	13.98	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			4,922.85000	4.92285	4,645,050	13.17	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			2,705.65000	2.70565	2,873,060	13.17	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			4,967.16000	4.96716	4,688,020	13.18	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			2,676.41000	2.67641	2,842,480	13.18	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			5,011.92000	5.01192	4,731,440	13.18	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			2,647.71000	2.64771	2,812,440	13.18	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>100,064,312.17</b>	<b>1,051</b>	<b>12,589</b>
R2035	On	04/08/2016	Bond Future			9.27798	100.38731	9.22297	100.85876			0.00	0	4,572
R2035	On	03/11/2016	Bond Future			9.32093	97.78605	9.26428	98.26650			0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,572</b>
R2035	On	04/08/2016	Bond Future	10.36	Call			9,070.67000	9.07067	8,599,220		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			9,144.52000	9.14452	8,673,070		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			8,996.73000	8.99673	8,525,280		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			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			2,713.35000	2.71335	2,232,900		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			2,550.12000	2.55012	2,069,670		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Call			2,631.79000	2.63179	2,151,340		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>4,572</b>



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			9.33364	92.67433	9.27365	93.18767		14.98	0.00	0	41,219
R2037	On	03/11/2016	Bond Future			9.37336	94.42885	9.31167	94.95198		14.70	0.00	0	0
R2037	On	02/02/2017	Bond Future			9.40820	92.04527	9.34461	92.57975		15.14	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>41,219</b>
R2037	On	04/08/2016	Bond Future	9.24	Call			1,278.00000	1.27800	1,019,850	14.86	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			1,567.90000	1.56790	1,823,090	14.86	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,318.59000	1.31859	1,055,350	14.86	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			1,522.19000	1.52219	1,772,290	14.86	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,359.94000	1.35994	1,091,630	14.87	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			1,477.37000	1.47737	1,722,400	14.87	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			586.48000	0.58648	652,920	15.42	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			8,944.87000	8.94487	8,487,170	15.43	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			576.07000	0.57607	641,500	15.43	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			8,818.98000	8.81898	8,363,320	15.41	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			597.05000	0.59705	664,520	15.41	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			8,881.90000	8.88190	8,425,210	15.42	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			5,608.34000	5.60834	5,272,110	15.28	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			3,004.23000	3.00423	3,202,480	15.28	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			5,657.30000	5.65730	5,319,500	15.29	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			2,972.51000	2.97251	3,169,190	15.29	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			5,706.16000	5.70616	5,366,790	15.30	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			2,940.81000	2.94081	3,135,920	15.30	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>41,219</b>
R204	On	04/08/2016	Bond Future			7.90647	101.27563	7.82410	101.45065		2.63	0.00	0	33,282
R204	On	03/11/2016	Bond Future			7.92337	103.19282	7.83051	103.37116		2.32	0.00	0	656
R204	On	02/02/2017	Bond Future			7.90735	101.19795	7.80045	101.38089		2.12	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>33,938</b>
R204	On	04/08/2016	Bond Future	7.74	Call			192.83000	0.19283	126,560	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			371.92000	0.37192	480,670	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			201.49000	0.20149	133,100	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			359.27000	0.35927	465,900	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			210.51000	0.21051	139,980	2.63	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			346.98000	0.34698	451,470	2.63	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			2,626.43000	2.62643	2,454,230	2.48	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			18.53000	0.01853	24,670	2.48	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,644.41000	2.64441	2,472,020	2.48	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			17.92000	0.01792	23,870	2.48	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,662.39000	2.66239	2,489,830	2.48	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			17.32000	0.01732	23,100	2.48	0.00	0	0

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	02/02/2017	Bond Future	8.28	Call			1,153.99000	1.15399	1,029,770	2.21	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			336.75000	0.33675	395,470	2.21	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,165.89000	1.16589	1,041,010	2.21	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			331.70000	0.33170	389,760	2.21	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,178.11000	1.17811	1,052,590	2.21	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			326.98000	0.32698	384,400	2.21	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>0.00</b>	<b>0</b>	<b>33,938</b>
R2040	On	04/08/2016	Bond Future			9.38868	96.57991	9.32364	97.17695		15.64	0.00	0	722
R2040	On	03/11/2016	Bond Future			9.42866	98.40844	9.36182	99.01673		15.35	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>722</b>
R2040	On	04/08/2016	Bond Future	9.49	Put			901.41000	0.90141	1,090,180	15.64	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,475.42000	2.47542	2,062,120	15.64	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			870.36000	0.87036	1,054,100	15.64	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,535.25000	2.53525	2,116,990	15.65	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			840.48000	0.84048	1,019,260	15.65	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,416.63000	2.41663	2,008,360	15.64	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			5,051.53000	5.05153	4,649,370	15.52	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			2,123.86000	2.12386	2,329,990	15.52	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			5,107.29000	5.10729	4,702,840	15.53	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			2,092.70000	2.09270	2,296,540	15.53	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			5,163.30000	5.16330	4,756,570	15.54	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			2,061.92000	2.06192	2,263,480	15.54	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>722</b>
R2044	On	04/08/2016	Bond Future			9.41331	93.74908	9.35332	94.30584		16.34	0.00	0	19,251
R2044	On	03/11/2016	Bond Future			9.45226	95.52404	9.39065	96.09132		16.05	0.00	0	285
R2044	On	02/02/2017	Bond Future			9.48668	93.03701	9.42325	93.61662		16.56	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,536</b>
R2044	On	04/08/2016	Bond Future	9.49	Call			2,275.48000	2.27548	1,905,250	16.34	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			1,015.12000	1.01512	1,201,650	16.34	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,332.62000	2.33262	1,957,580	16.34	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			981.18000	0.98118	1,162,900	16.34	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,390.83000	2.39083	2,011,030	16.35	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			948.46000	0.94846	1,125,420	16.35	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			698.52000	0.69852	774,460	16.89	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			9,404.00000	9.40400	8,914,900	16.87	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			722.71000	0.72271	800,890	16.87	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			9,470.08000	9.47008	8,979,860	16.88	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			710.58000	0.71058	787,640	16.88	0.00	0	0

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	03/11/2016	Bond Future	10.43	Call			9,536.11000	9.53611	9,044,770	16.89	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Call			6,231.71000	6.23171	5,862,810	16.57	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			3,223.25000	3.22325	3,433,960	16.57	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			6,284.51000	6.28451	5,913,960	16.58	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			3,189.25000	3.18925	3,398,310	16.58	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			6,337.22000	6.33722	5,965,010	16.59	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			3,155.30000	3.15530	3,362,700	16.59	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>19,536</b>
R2048	On	04/08/2016	Bond Future			9.39716	97.36119	9.33208	97.98162		16.17	103,884,389.73	1,067	56,820
R2048	On	03/11/2016	Bond Future			9.43742	94.76604	9.37057	95.39823		16.64	28,619,344.08	302	1,691
R2048	On	02/02/2017	Bond Future			9.47404	96.64581	9.40523	97.29156		16.38	0.00	0	0
<b>Total R2048 Future</b>												<b>132,503,733.81</b>	<b>1,369</b>	<b>58,511</b>
R2048	On	04/08/2016	Bond Future	9.26	Call			1,289.80000	1.28980	1,003,530	16.05	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			1,985.49000	1.98549	2,319,650	16.05	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,208.17000	1.20817	933,960	16.04	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			2,098.50000	2.09850	2,444,720	16.04	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,248.57000	1.24857	968,330	16.04	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			2,041.49000	2.04149	2,381,680	16.04	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			9,491.52000	9.49152	8,950,480	17.45	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			772.29000	0.77229	863,440	17.45	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			9,558.65000	9.55865	9,016,320	17.46	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			759.56000	0.75956	849,420	17.46	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			9,625.69000	9.62569	9,082,090	17.47	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			746.89000	0.74689	835,480	17.47	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			6,560.03000	6.56003	6,147,900	16.62	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			3,313.21000	3.31321	3,546,830	16.62	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			6,614.30000	6.61430	6,200,350	16.63	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			3,278.86000	3.27886	3,510,660	16.63	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			6,668.72000	6.66872	6,252,970	16.64	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			3,244.82000	3.24482	3,474,820	16.64	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>132,503,733.81</b>	<b>1,369</b>	<b>58,511</b>
R207	On	04/08/2016	Bond Future			8.10160	97.99745	8.04062	98.17439		3.96	0.00	0	74,649
R207	On	02/02/2017	Bond Future			8.13172	98.18990	8.05875	98.37482		3.41	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>74,649</b>
R207	On	04/08/2016	Bond Future	7.99	Call			328.54000	0.32854	248,310	3.96	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			475.71000	0.47571	572,420	3.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			341.69000	0.34169	259,360	3.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			459.77000	0.45977	554,380	3.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2016	Bond Future	8.01	Call			355.17000	0.35517	270,750	3.96	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			444.16000	0.44416	536,680	3.96	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,112.68000	3.11268	2,951,340	3.60	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			171.73000	0.17173	195,310	3.60	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,428.14000	2.42814	2,280,410	3.54	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			297.65000	0.29765	334,840	3.54	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,069.81000	3.06981	2,909,160	3.59	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			177.73000	0.17773	202,000	3.59	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,091.23000	3.09123	2,930,230	3.60	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			174.71000	0.17471	198,630	3.60	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>0.00</b>	<b>0</b>	<b>74,711</b>
R208	On	04/08/2016	Bond Future			8.25258	96.72481	8.19188	96.94726		5.27	0.00	0	48,487
R208	On	03/11/2016	Bond Future			8.28530	95.15325	8.22059	95.37995		5.07	0.00	0	46
R208	On	02/02/2017	Bond Future			8.30429	97.04085	8.23476	97.27301		4.76	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>48,533</b>
R208	On	04/08/2016	Bond Future	7.99	Call			229.07000	0.22907	163,590	5.21	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			973.52000	0.97352	1,130,490	5.21	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			239.83000	0.23983	172,100	5.21	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			947.24000	0.94724	1,101,960	5.21	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			250.96000	0.25096	180,940	5.21	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			921.34000	0.92134	1,073,770	5.21	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			4,683.22000	4.68322	4,466,730	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			56.32000	0.05632	66,530	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			4,714.59000	4.71459	4,497,840	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			54.69000	0.05469	64,640	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			4,651.87000	4.65187	4,435,650	5.34	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			57.99000	0.05799	68,470	5.34	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			846.88000	0.84688	927,300	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,179.28000	2.17928	2,026,760	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			835.85000	0.83585	915,490	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,201.23000	2.20123	2,047,920	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			824.94000	0.82494	903,790	4.86	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,157.44000	2.15744	2,005,700	4.86	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>48,533</b>
R209	On	04/08/2016	Bond Future			9.23211	75.42652	9.17206	75.85590		14.85	0.00	0	55,153
R209	On	03/11/2016	Bond Future			9.26940	73.70387	9.20773	74.14135		15.25	0.00	0	0
R209	On	02/02/2017	Bond Future			9.30163	75.16602	9.23817	75.61297		15.07	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>55,153</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	9.24	Call			1,407.26000	1.40726	1,149,140	14.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			921.74000	0.92174	1,093,000	14.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,447.74000	1.44774	1,185,440	14.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			891.17000	0.89117	1,058,250	14.85	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,489.15000	1.48915	1,222,700	14.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			861.63000	0.86163	1,024,560	14.86	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			3,206.26000	3.20626	2,831,310	15.17	0.00	0	5,624
R209	On	04/08/2016	Bond Future	9.60	Put			227.46000	0.22746	281,890	15.17	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Call			3,791.79000	3.79179	3,398,470	15.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.70	Put			143.41000	0.14341	179,470	15.26	0.00	0	250
R209	On	04/08/2016	Bond Future	10.29	Call			7,412.20000	7.41220	6,984,270	15.74	0.00	0	0
R209	On	04/08/2016	Bond Future	10.29	Put			5.05000	0.00505	6,500	15.74	0.00	0	250
R209	On	04/08/2016	Bond Future	10.60	Call			9,258.38000	9.25838	8,829,140	15.74	0.00	0	5,624
R209	On	04/08/2016	Bond Future	10.60	Put			0.48000	0.00048	0,620	15.74	0.00	0	0
R209	On	04/08/2016	Bond Future	9.40	Call			2,130.31000	2.13031	1,810,770	14.99	0.00	0	250
R209	On	04/08/2016	Bond Future	9.40	Put			520.39000	0.52039	630,230	14.99	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			7,352.64000	7.35264	6,968,940	16.15	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			459.79000	0.45979	513,570	16.15	0.00	0	5,000
R209	On	03/11/2016	Bond Future	10.26	Call			7,404.70000	7.40470	7,020,110	16.15	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			450.60000	0.45060	503,490	16.15	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			7,299.84000	7.29984	6,917,000	16.14	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			468.34000	0.46834	522,980	16.14	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			4,521.03000	4.52103	4,240,680	15.11	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			2,431.37000	2.43137	2,597,970	15.11	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			4,562.03000	4.56203	4,280,320	15.11	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,404.68000	2.40468	2,569,920	15.11	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			4,480.18000	4.48018	4,201,200	15.10	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			2,458.30000	2.45830	2,626,270	15.10	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>16,998</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>72,151</b>
R210	On	04/08/2016	Bond Future			189.24341	189.24341	189.22255	189.22255			5,109,572.07	27	2,571
R210	On	03/11/2016	Bond Future			190.56044	190.56044	190.53934	190.53934			0.00	0	0
<b>Total R210 Future</b>												<b>5,109,572.07</b>	<b>27</b>	<b>2,571</b>
R210	On	04/08/2016	Bond Future	181.50	Call			7,722.55000	7.72255	7,743,410		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			7,712.55000	7.71255	7,733,410		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			7,702.55000	7.70255	7,723,410		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	188.91	Call			1,629.34000	1.62934	1,650,440		0.00	0	0

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	03/11/2016	Bond Future	188.91	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			1,619.34000	1.61934	1,640,440		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Call			1,639.34000	1.63934	1,660,440		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>5,109,572.07</b>	<b>27</b>	<b>2,571</b>
R211	On	04/08/2016	Bond Future			139.89456	139.89456	139.88068	139.88068			3,357,469.44	24	60
R211	On	03/11/2016	Bond Future			142.55143	142.55143	142.53732	142.53732			0.00	0	0
<b>Total R211 Future</b>												<b>3,357,469.44</b>	<b>24</b>	<b>60</b>
R211	On	04/08/2016	Bond Future	137.07	Call			2,810.68000	2.81068	2,824,560		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			2,800.68000	2.80068	2,814,560		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			2,790.68000	2.79068	2,804,560		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			797.32000	0.79732	811,430		0.00	0	0
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			787.32000	0.78732	801,430		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			777.32000	0.77732	791,430		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>3,357,469.44</b>	<b>24</b>	<b>60</b>
R212	On	04/08/2016	Bond Future			146.28211	146.28211	146.26590	146.26590			0.00	0	4,218
R212	On	03/11/2016	Bond Future			149.06029	149.06029	149.04386	149.04386			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,218</b>
R212	On	04/08/2016	Bond Future	142.42	Call			3,845.90000	3.84590	3,862,110		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			3,835.90000	3.83590	3,852,110		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			3,825.90000	3.82590	3,842,110		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	Call			933.86000	0.93386	950,290		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			923.86000	0.92386	940,290		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			943.86000	0.94386	960,290		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>4,218</b>
R213 On 04/08/2016 Bond Future			9.10717	86.28571	9.05716	86.63749		12.64		12,079,999.40	140	44,423
R213 On 03/11/2016 Bond Future			9.14735	84.36846	9.09581	84.72696		12.94		0.00	0	0
R213 On 02/02/2017 Bond Future			9.18300	86.04197	9.12972	86.40842		12.75		0.00	0	0
<b>Total R213 Future</b>										<b>12,079,999.40</b>	<b>140</b>	<b>44,423</b>
R213 On 04/08/2016 Bond Future	9.01	Call			954.09000	0.95409	778,810	12.53		0.00	0	0
R213 On 04/08/2016 Bond Future	9.01	Put			1,287.73000	1.28773	1,464,230	12.53		0.00	0	0
R213 On 04/08/2016 Bond Future	8.99	Call			891.45000	0.89145	723,500	12.53		0.00	0	0
R213 On 04/08/2016 Bond Future	8.99	Put			1,367.15000	1.36715	1,550,980	12.53		0.00	0	0
R213 On 04/08/2016 Bond Future	9.00	Call			922.43000	0.92243	750,820	12.53		0.00	0	0
R213 On 04/08/2016 Bond Future	9.00	Put			1,327.06000	1.32706	1,507,230	12.53		0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Call			7,497.83000	7.49783	7,177,960	13.65		0.00	0	0
R213 On 03/11/2016 Bond Future	10.18	Put			391.24000	0.39124	429,870	13.65		0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Call			7,551.86000	7.55186	7,231,340	13.66		0.00	0	0
R213 On 03/11/2016 Bond Future	10.19	Put			383.78000	0.38378	421,760	13.66		0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Call			7,605.93000	7.60593	7,284,770	13.67		0.00	0	0
R213 On 03/11/2016 Bond Future	10.20	Put			376.44000	0.37644	413,780	13.67		0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Call			4,292.16000	4.29216	4,065,100	12.86		0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			2,456.24000	2.45624	2,595,630	12.86		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			4,332.04000	4.33204	4,103,850	12.87		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			2,429.28000	2.42928	2,567,540	12.87		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			4,372.34000	4.37234	4,143,020	12.87		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			2,402.82000	2.40282	2,539,950	12.87		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>12,079,999.40</b>	<b>140</b>	<b>44,423</b>
R214 On 04/08/2016 Bond Future			9.32156	75.83543	9.26150	76.28459		15.64		0.00	0	30,086
R214 On 03/11/2016 Bond Future			9.35974	73.97411	9.29811	74.43166		16.08		0.00	0	3,395
R214 On 02/02/2017 Bond Future			9.39419	75.44143	9.33079	75.90888		15.86		0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>33,481</b>
R214 On 04/08/2016 Bond Future	8.55	Call			38.95000	0.03895	22,760	15.17		0.00	0	1,300
R214 On 04/08/2016 Bond Future	8.55	Put			5,720.23000	5.72023	6,153,200	15.17		0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Call			1,132.74000	1.13274	902,460	15.52		0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Put			1,294.62000	1.29462	1,513,500	15.52		0.00	0	0
R214 On 04/08/2016 Bond Future	9.25	Call			1,169.00000	1.16900	934,170	15.52		0.00	0	0
R214 On 04/08/2016 Bond Future	9.26	Put			1,217.20000	1.21720	1,427,000	15.53		0.00	0	0
R214 On 04/08/2016 Bond Future	9.30	Call			1,360.33000	1.36033	1,103,050	15.54		0.00	0	1,300
R214 On 04/08/2016 Bond Future	9.30	Put			1,071.89000	1.07189	1,263,770	15.54		0.00	0	0
R214 On 04/08/2016 Bond Future	9.25	Put			1,255.51000	1.25551	1,469,840	15.52		0.00	0	0
R214 On 04/08/2016 Bond Future	10.30	Call			7,182.56000	7.18256	6,736,100	16.37		0.00	0	5,610

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	10.30	Put			9.54000	0.00954	12,240	16.37	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			13,033.85000	13.03385	12,584,690	16.55	0.00	0	5,610
R214	On	04/08/2016	Bond Future	11.30	Put			0.00000	0.00000	0,000	16.55	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,205.93000	1.20593	966,570	15.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			7,637.62000	7.63762	7,237,030	16.86	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			490.54000	0.49054	547,500	16.86	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			7,691.71000	7.69171	7,290,250	16.87	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			481.71000	0.48171	537,800	16.87	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			7,583.55000	7.58355	7,183,860	16.85	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			499.50000	0.49950	557,360	16.85	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			4,978.70000	4.97870	4,678,820	16.02	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,463.25000	2.46325	2,630,820	16.02	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			4,893.15000	4.89315	4,596,030	16.00	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			2,517.92000	2.51792	2,688,250	16.00	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			4,935.95000	4.93595	4,637,460	16.01	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			2,490.56000	2.49056	2,659,520	16.01	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>13,820</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>47,301</b>
<b>Total for Bond</b>												<b>297,425,886.88</b>	<b>2,990</b>	<b>817,488</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 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
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 04/08/2016 GOVI			521.63700	521.63700	523.61500	523.61500				0.00	0	448
GOVI On 03/11/2016 GOVI			531.61700	531.61700	533.63200	533.63200				0.00	0	137
GOVI On 02/02/2017 GOVI			542.15800	542.15800	544.21900	544.21900				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>585</b>
GOVI On 04/08/2016 GOVI	520.99	Call			26,250.00000	2.62500	6,470,000			0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			26,150.00000	2.61500	6,370,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			26,050.00000	2.60500	6,270,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			575,220.00000	57.52200	555,070,000			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			575,120.00000	57.51200	554,970,000			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			575,020.00000	57.50200	554,870,000			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			108,990.00000	10.89900	88,380,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Call			108,890.00000	10.88900	88,280,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Call			108,790.00000	10.87900	88,180,000			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 02/02/2017 GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>585</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>585</b>
AL37 On 04/08/2016 Index Future			494.06800	494.06800	495.09300	495.09300			0.00	0	15
AL37 On 03/11/2016 Index Future			503.52000	503.52000	504.56400	504.56400			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>15</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>15</b>
AL7T On 04/08/2016 Index Future			576.02800	576.02800	578.07100	578.07100		23,041,120.00		4	15
AL7T On 03/11/2016 Index Future			587.04800	587.04800	589.13000	589.13000		0.00		0	0
<b>Total AL7T Future</b>								<b>23,041,120.00</b>		<b>4</b>	<b>15</b>
<b>Total For AL7T</b>								<b>23,041,120.00</b>		<b>4</b>	<b>15</b>
ALBI On 04/08/2016 Index Future			523.93600	523.93600	526.01800	526.01800		15,718,080.00		3	724
ALBI On 03/11/2016 Index Future			533.95900	533.95900	536.08100	536.08100		0.00		0	12
ALBI On 02/02/2017 Index Future			544.54700	544.54700	546.71600	546.71600		0.00		0	0
<b>Total ALBI Future</b>								<b>15,718,080.00</b>		<b>3</b>	<b>736</b>
<b>Total For ALBI</b>								<b>15,718,080.00</b>		<b>3</b>	<b>736</b>
IGOV On 04/08/2016 Index Future			247.87800	247.87800	248.23400	248.23400		9,915,120.00		4	1,061
IGOV On 03/11/2016 Index Future			252.63500	252.63500	252.99800	252.99800		0.00		0	24
IGOV On 02/02/2017 Index Future			257.65900	257.65900	258.03300	258.03300		0.00		0	0
<b>Total IGOV Future</b>								<b>9,915,120.00</b>		<b>4</b>	<b>1,085</b>
<b>Total For IGOV</b>								<b>9,915,120.00</b>		<b>4</b>	<b>1,085</b>
ILBI On 04/08/2016 Index Future			671.59700	671.59700	672.38000	672.38000		0.00		0	156
ILBI On 03/11/2016 Index Future			684.41000	684.41000	685.20800	685.20800		0.00		0	0
<b>Total ILBI Future</b>								<b>0.00</b>		<b>0</b>	<b>156</b>
<b>Total For ILBI</b>								<b>0.00</b>		<b>0</b>	<b>156</b>
<b>Total for Index</b>								<b>48,674,320.00</b>		<b>11</b>	<b>2,007</b>
JIBAR f On 20/07/2016 Jibar Future			7.38000	92.62000	7.38000	92.62000		0.00		0	0
JIBAR f On 17/08/2016 Jibar Future			7.41000	92.59000	7.41000	92.59000		0.00		0	0
JIBAR f On 21/09/2016 Jibar Future			7.46000	92.54000	7.46000	92.54000		0.00		20	10
JIBAR f On 19/10/2016 Jibar Future			7.49000	92.51000	7.49000	92.51000		0.00		0	0
JIBAR f On 16/11/2016 Jibar Future			7.52000	92.48000	7.52000	92.48000		0.00		0	0
JIBAR f On 21/12/2016 Jibar Future			7.56000	92.44000	7.56000	92.44000		0.00		0	0
JIBAR f On 15/02/2017 Jibar Future			7.62000	92.38000	7.62000	92.38000		0.00		0	0
JIBAR f On 15/03/2017 Jibar Future			7.66000	92.34000	7.66000	92.34000		0.00		0	0
JIBAR f On 21/06/2017 Jibar Future			7.72000	92.28000	7.72000	92.28000		0.00		0	0
JIBAR f On 20/09/2017 Jibar Future			7.76000	92.24000	7.76000	92.24000		0.00		0	0
JIBAR f On 20/12/2017 Jibar Future			7.80000	92.20000	7.80000	92.20000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 20/03/2018		Jibar Future	7.85000	92.15000	7.85000	92.15000			0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	7.98000	92.02000	7.98000	92.02000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>20</b>	<b>10</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>20</b>	<b>10</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>20</b>	<b>10</b>
10Y ST On 17/12/2025		Interest Rate Swap	98.31143	98.31143	98.14917	98.14917			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	95.41039	95.41039	95.23979	95.23979			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	94.18476	94.18476	94.00831	94.00831			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	96.25210	96.25210	96.07647	96.07647			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	100.07930	100.07930	100.07703	100.07703			0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.05064	100.05064	100.04494	100.04494			0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.70995	99.70995	99.69813	99.69813			0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.80053	99.80053	99.78838	99.78838			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	100.12892	100.12892	100.10945	100.10945			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.45825	99.45825	99.43613	99.43613			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.19005	99.19005	99.15182	99.15182			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	99.31458	99.31458	99.25506	99.25506			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	98.28053	98.28053	98.18607	98.18607			0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	97.61916	97.61916	97.54314	97.54314			0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	96.92710	96.92710	96.86214	96.86214			0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	97.21597	97.21597	97.14869	97.14869			0.00	0	0
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Derivatives :</b>									<b>346,100,206.88</b>	<b>3,021</b>	<b>820,090</b>
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	100.12081			0.00	8,000,000,000	4,000,000,000
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>8,000,000,000</b>	<b>4,000,000,000</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>8,000,000,000</b>	<b>4,000,000,000</b>
AA05 On 22/03/2019		Spot Bond	11.21500	98.45916	11.21500	98.42998		47,103,000,000,000.00		4,200,000,000	5,000,000,000
<b>Total AA05 SPOT</b>									<b>17,103,000,000,000.00</b>	<b>4,200,000,000</b>	<b>5,000,000,000</b>
<b>Total For AA05</b>									<b>17,103,000,000,000.00</b>	<b>4,200,000,000</b>	<b>5,000,000,000</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
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.97743			0.00	0	0
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			9.98000	100.51186	9.98000	100.48512			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	109.30500	10.00000	109.27600			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	101.28993			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	100.40742			0.00	0	0
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.87000	97.98517	9.87000	97.95953		6,119,400,000,000.00	620,000,000	2,310,000,000	
<b>Total AB013 SPOT</b>								<b>6,119,400,000,000.00</b>	<b>620,000,000</b>	<b>2,310,000,000</b>	
<b>Total For AB013</b>								<b>6,119,400,000,000.00</b>	<b>620,000,000</b>	<b>2,310,000,000</b>	
AB014L On 19/11/2024 Spot Bond			100.00000	10.85045	100.00000	10.82416			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	101.62180	10.84000	101.59266			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	10.12500	100.00000	10.10496			0.00	0	0
<b>Total AB016U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2025 Spot Bond			11.37000	104.04789	11.37000	104.01662			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	10.85052	100.00000	10.82424			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	89.37301	11.81000	89.34474			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB021L On 03/09/2027 Spot Bond			100.00000	10.96602	100.00000	10.93944				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	14.94208	100.00000	14.90589				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	17.54793	100.00000	17.52052				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	102.05656				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			9.06500	102.93151	9.06500	102.90672				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>
ABC12L On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500				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			2.77000	118.71246	2.77000	278.87353				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	101.03710				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	101.16696				0.00	0	1,000,000,000
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.68649				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.57146				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	99.93622				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	99.70721				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	101.52626				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	101.37260				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	101.36878				0.00	1,500,000,000	1,500,000,000
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.87332				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>
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.39504				0.00	0	0
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			11.81500	100.81820	11.81500	101.46443				0.00	0	0
<b>Total ABK1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	98.85927				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	100.37433				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	101.70862				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK2 On 24/05/2018 Spot Bond			8.88500	103.44808	8.88500	102.33011				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	100.19053				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK3/J On 07/11/2018 Spot Bond			100.00000	26.51140	100.00000	26.44716				0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.27927				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>
ABK4/J On 24/05/2018 Spot Bond			100.00000	32.58363	100.00000	32.50469				0.00	0	0
<b>Total ABK4/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.99844				0.00	0	0
<b>Total ABK5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5/J On 31/10/2018 Spot Bond			100.00000	26.23664	100.00000	26.17307				0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.02868				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	97.74511				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	94.85998				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	95.94476				0.00	0	0
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI01 On 07/11/2018 Spot Bond			5.71000	102.57740	5.71000	139.63981				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			5.71000	98.28163	5.71000	123.02584				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>
ABKI02 On 05/06/2020 Spot Bond			100.00000	8.93644	100.00000	8.92001				0.00	0	0
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			6.21000	90.16835	6.21000	105.87917			0.00	0	0
<b>Total ABKI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	4.98201	100.00000	4.97286			0.00	0	0
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			6.72000	99.14113	6.72000	112.54366			0.00	0	0
<b>Total ABKI04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.85237	100.00000	7.83065			0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	85.96703			0.00	0	0
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.10000	185.87820	2.10000	185.81792			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	187.13437	2.17000	187.07331			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	200.27567	1.82000	200.21222			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			8.46125	88.23531	8.46125	88.22469			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			8.46125	88.23531	8.46125	88.22469			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	100.85894			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.02179				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>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.40933				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	99.90633				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	99.64000				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	99.48000				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			2.67000	95.82328	2.67000	119.39087				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			2.47000	102.06603	2.47000	174.70924				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			2.41000	115.06361	2.41000	228.88340				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	98.08000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.98500	92.22437	9.98500	92.20008				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	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	111.25000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.23290			0.00	0	0
<b>Total ABN72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	106.39000			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	118.61500			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>
ABN76 On 21/12/2026 Spot Bond			9.63000	106.32287	9.63000	106.29555			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	110.30000			0.00	0	0
<b>Total ABN77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.00500	103.83515	10.00500	103.80745			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			9.35500	92.19217	9.35500	92.16915			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>
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>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			10.55000	100.36142	10.55000	100.33323			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	99.86000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.78208			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	101.84548			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.66500	105.05401	8.66500	105.02980		3,812,600,000,000.00	440,000,000	110,000,000	
<b>Total ABS10 SPOT</b>								<b>3,812,600,000,000.00</b>	<b>440,000,000</b>	<b>110,000,000</b>	
<b>Total For ABS10</b>								<b>3,812,600,000,000.00</b>	<b>440,000,000</b>	<b>110,000,000</b>	
ABS11 On 09/04/2021 Spot Bond			9.83000	100.98514	9.83000	100.95868		12,189,200,000,000.00	1,240,000,000	620,000,000	
<b>Total ABS11 SPOT</b>								<b>12,189,200,000,000.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>	
<b>Total For ABS11</b>								<b>12,189,200,000,000.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>	
ABS12 On 14/05/2020 Spot Bond			9.61000	100.43575	9.61000	100.41013		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			10.06000	99.93569	10.06000	99.90905		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			9.72000	100.16317	9.72000	100.13734		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			9.99500	100.63845	9.99500	100.61178		0.00	0	0	
<b>Total ABS15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			10.85000	99.17712	10.85000	99.14864		0.00	0	0	
<b>Total ABS16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS16</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			10.85000	100.46387	10.85000	100.43503		32,550,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total ABS17 SPOT</b>								<b>32,550,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For ABS17</b>								<b>32,550,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
ABS6 On 01/06/2020 Spot Bond			9.51000	96.79951	9.51000	96.77495		34,616,400,000,000.00	3,640,000,000	910,000,000	
<b>Total ABS6 SPOT</b>								<b>34,616,400,000,000.00</b>	<b>3,640,000,000</b>	<b>910,000,000</b>	
<b>Total For ABS6</b>								<b>34,616,400,000,000.00</b>	<b>3,640,000,000</b>	<b>910,000,000</b>	
ABS7 On 11/09/2026 Spot Bond			10.80000	90.83148	10.80000	90.80552		83,376,000,000,000.00	7,720,000,000	3,860,000,000	
<b>Total ABS7 SPOT</b>								<b>83,376,000,000,000.00</b>	<b>7,720,000,000</b>	<b>3,860,000,000</b>	
<b>Total For ABS7</b>								<b>83,376,000,000,000.00</b>	<b>7,720,000,000</b>	<b>3,860,000,000</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
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.64041	100.00000	11.61479				0.00	0	0
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			2.96000	217.61505	2.96000	275.62241				0.00	0	0
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI3 On 31/01/2017 Spot Bond			2.70000	136.79274	2.70000	139.79604				0.00	0	0
<b>Total ABSI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.21000	140.88766	2.21000	143.67057				0.00	0	0
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02675	100.00000	0.02668				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	22.28251	100.00000	22.22853				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	81.37715				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>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	104.28874				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	104.28874				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	104.31099				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	104.31099				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	104.26648				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL08€ On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500				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>
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	100.63325				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>
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	100.64911				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.65550				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>
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	100.64262				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>
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	100.61387				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10€ On 20/12/2019 Spot Bond			9.82000	101.16021	9.82000	101.16579				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ 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>
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	98.63598				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	228.37743				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	228.45353				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.62666			0.00	0	0
<b>Total ACL129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	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	101.07698			0.00	0	0
<b>Total ACL137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	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>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.35875			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	104.37802			0.00	0	0
<b>Total ACL141 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500			0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.12791			0.00	0	3,420,000
<b>Total ACL143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,420,000</b>
<b>Total For ACL143</b>									<b>0.00</b>	<b>0</b>	<b>3,420,000</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.90403			0.00	0	0
<b>Total ACL144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.62862			0.00	0	0
<b>Total ACL145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.97241			0.00	0	0
<b>Total ACL151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.61724			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.59460				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	103.22287	10.23000	103.19489				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67784				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.94500	100.29439	9.94500	100.26780				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.61522				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/06/2017 Spot Bond			1.75000	126.73905	1.75000	126.69914				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>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.61069				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.62684				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	100.59452				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	100.68714				0.00	0	6,000,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25957				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	102.26125				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.96566				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	100.62344				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	100.60383				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.63109				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.63947				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	100.64150				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.64150				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67850				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.61387				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67334				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51599				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67850				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	104.07210				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.65248				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.65248				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	163.69117				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	164.87360				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>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.57711				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.26133				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.58930				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.73423				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.39657				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.58219				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.58156				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.62088			0.00	0	0
<b>Total ACL217 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	101.66813			0.00	0	0
<b>Total ACL218 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	102.07352			0.00	0	0
<b>Total ACL219 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	102.04333			0.00	0	0
<b>Total ACL220 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.61827			0.00	0	0
<b>Total ACL221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.60859			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	100.92024			0.00	0	0
<b>Total ADCB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond			100.00000	31.41083	100.00000	31.33474			0.00	0	0
<b>Total ADCB01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.89462			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	101.31115			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	101.02887			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	25.42150	100.00000	25.35992			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U On 18/11/2016 Spot Bond			100.00000	91.54229	100.00000	91.31514			0.00	0	0
<b>Total AER01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	16.68399	100.00000	16.64357			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	3.63115	100.00000	3.62235			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	99.90734			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	99.90411			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	99.89337			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>
<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	99.91060			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	99.90953			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	99.88273			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	99.88808			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.84439			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	99.86033			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	37.99998	100.00000	38.06910			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	11.28334	100.00000	11.49706			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	11.51237	100.00000	11.46872			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	9.37655	100.00000	9.34100			0.00	0	0
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			9.46500	100.77749	9.46500	100.75216		4,732,500,000,000.00	500,000,000	1,700,000,000	
<b>Total AIR01 SPOT</b>								<b>4,732,500,000,000.00</b>	<b>500,000,000</b>	<b>1,700,000,000</b>	
<b>Total For AIR01</b>								<b>4,732,500,000,000.00</b>	<b>500,000,000</b>	<b>1,700,000,000</b>	
AIR02 On 30/04/2023 Spot Bond			10.15000	109.77001	10.15000	109.74032		1,624,000,000,000.00	160,000,000	40,000,000	
<b>Total AIR02 SPOT</b>								<b>1,624,000,000,000.00</b>	<b>160,000,000</b>	<b>40,000,000</b>	
<b>Total For AIR02</b>								<b>1,624,000,000,000.00</b>	<b>160,000,000</b>	<b>40,000,000</b>	
AIR04 On 29/05/2024 Spot Bond			9.72500	98.58912	9.72500	98.56368		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	13.83953	100.00000	13.80891		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			10.44500	98.03032	10.44500	98.00320		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01 On 30/04/2028 Spot Bond			2.72500	178.12474	2.72500	178.06394			26,378,000,000.00	9,680,000	4,840,000
<b>Total AIRL01 SPOT</b>									<b>26,378,000,000.00</b>	<b>9,680,000</b>	<b>4,840,000</b>
<b>Total For AIRL01</b>									<b>26,378,000,000.00</b>	<b>9,680,000</b>	<b>4,840,000</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.89535			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	100.43306			0.00	0	0
<b>Total APF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.46046			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	101.64736			0.00	0	0
<b>Total APF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS116L On 15/01/2018 Spot Bond			100.00000	45.55818	100.00000	45.44661			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	33.40551	100.00000	33.32458			0.00	0	0
<b>Total AS120U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS120U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS126L On 19/02/2019 Spot Bond			100.00000	9.86352	100.00000	9.83963			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	9.86352	100.00000	9.83963			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	4.20418	100.00000	4.19823			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	0.05080	100.00000	0.05075			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>
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.18470				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	100.54921				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	100.59458				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	99.96502				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>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	99.42000				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>
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	114.70638				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022 On 07/12/2033 Spot Bond			2.66000	248.13497	2.66000	248.05068				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>
ASN024 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.99156				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	91.19559				0.00	0	0
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.64258				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			2.67500	174.45383	2.67500	220.95785				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	100.55309				0.00	0	0
<b>Total ASN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.48048				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	100.02189				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	99.90836				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05( On 22/04/2020 Spot Bond				100.00000	0.00000	99.80312				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	102.00320				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	101.84562				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	99.02086				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	101.05549				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	100.67162				0.00	0	0
<b>Total ASN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06( On 07/02/2020 Spot Bond				100.00000	0.00000	101.65622				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 20/07/2018 Spot Bond				100.00000	0.00000	86.25733				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 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07( On 20/06/2020 Spot Bond				100.00000	0.00000	100.69804				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08( On 20/09/2020 Spot Bond				100.00000	0.00000	100.60078				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	100.86075				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	99.87622				0.00	1,100,400,000	550,100,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>1,100,400,000</b>	<b>550,100,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>1,100,400,000</b>	<b>550,100,000</b>
ASN08( On 03/09/2020 Spot Bond				100.00000	0.00000	101.16367				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08( On 25/09/2018 Spot Bond				100.00000	0.00000	100.42718				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08( On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08( On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
ASN09( On 08/10/2018 Spot Bond				100.00000	0.00000	100.14627				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>
ASN09( 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>
ASN09( On 21/10/2020 Spot Bond				100.00000	0.00000	99.83159				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>
ASN09( 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN096 On 10/11/2020 Spot Bond				100.00000	0.00000	101.66776			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>
ASN098 On 17/08/2016 Spot Bond				100.00000	0.00000	101.30332			0.00	0	0
<b>Total ASN098 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN098</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN099 On 20/12/2020 Spot Bond				100.00000	0.00000	63.56435			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>
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.09107			0.00	0	0
<b>Total ASN111 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.61710			0.00	0	0
<b>Total ASN112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	100.95086			0.00	0	0
<b>Total ASN113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<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>
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	101.83074			0.00	0	0
<b>Total ASN118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	101.88297			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>
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	100.78103			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>
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	100.60590			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12(On 24/02/2019 Spot Bond				100.00000	0.00000	101.31054				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	101.31167				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	101.28982				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	101.05309				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	101.04478				0.00	0	0
<b>Total ASN132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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	100.77461				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	72.06885				0.00	0	0
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 31/01/2022 Spot Bond			2.94000	138.46559	2.94000	138.46434				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	101.34306				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	25,041,236
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,041,236</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>25,041,236</b>
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	73.62349				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	100.60100				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	100.62415				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	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.83451				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.83451				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>
ASN14: On 11/11/2016 Spot Bond				100.00000	0.00000	102.52575				0.00	0	0
<b>Total ASN148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/01/2022 Spot Bond			2.98500	137.87521	2.98500	138.15059				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	93.16838				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	101.11381				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2031 Spot Bond			3.37000	92.16394	3.37000	159.78699				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN157 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN158 On 14/01/2017 Spot Bond			100.00000	66.90909	100.00000	66.66667			0.00	0	0
<b>Total ASN158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35U On 20/12/2016 Spot Bond			100.00000	72.63361	100.00000	72.49499			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>
ASN38U On 20/12/2017 Spot Bond			100.00000	40.48978	100.00000	40.39169			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>
ASN39U On 20/12/2017 Spot Bond			100.00000	40.56122	100.00000	40.46296			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>
ASN40U On 20/12/2017 Spot Bond			100.00000	40.23976	100.00000	40.14228			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>
ASN43U On 10/03/2017 Spot Bond			100.00000	60.04353	100.00000	59.89808			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>
ASN49U On 19/09/2016 Spot Bond			100.00000	86.23400	100.00000	86.03439			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>
ASN50U On 16/03/2018 Spot Bond			100.00000	28.86559	100.00000	28.79566			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>
ASN55U On 29/12/2016 Spot Bond			100.00000	84.46967	100.00000	84.27985			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>
ASN75U On 20/09/2020 Spot Bond			100.00000	2.39257	100.00000	2.38677			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>
ASN89U On 02/10/2018 Spot Bond			100.00000	21.14103	100.00000	21.08981			0.00	0	0
<b>Total ASN89U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN89U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.72172				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	100.39840				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			9.34000	103.68501	9.34000	103.65915				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	100.16433				0.00	120,000,000	60,000,000
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.66833				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	101.30518				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			10.68000	97.17797	10.68000	97.15035		21,360,000,000,000.00		2,000,000,000	6,000,000,000	
<b>Total BAW19 SPOT</b>								<b>21,360,000,000,000.00</b>		<b>2,000,000,000</b>	<b>6,000,000,000</b>	
<b>Total For BAW19</b>								<b>21,360,000,000,000.00</b>		<b>2,000,000,000</b>	<b>6,000,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			10.29000	98.61858	10.29000	98.59169				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	102.80738	9.30000	102.78198				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	100.95084				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	32.76800	100.00000	40.85968				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	101.53500				0.00	0	0
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW8 On 02/10/2017 Spot Bond			9.21500	103.61326	9.21500	103.58776				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	100.46802				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			12.26891	99.93234	12.26891	99.79525				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>
BAYA16 On 30/09/2016 Spot Bond			10.89693	99.70791	10.89693	100.28559				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.60303				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.69364				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.69364				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			12.42367	99.14268	12.42367	99.31720				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			11.99000	99.84316	11.99000	99.61029				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	100.43082				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			11.91500	86.76415	11.91500	98.50290				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.45086			0.00	0	0
<b>Total BAYA31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			11.81500	84.57693	11.81500	98.14166		2,363,000,000,000.00	200,000,000	100,000,000	
<b>Total BAYA32 SPOT</b>								<b>2,363,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For BAYA32</b>								<b>2,363,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.43932		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	100.44861		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	100.44861		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	98.79312		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	100.44894		0.00	0	0	
<b>Total BAYA39 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA39</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.24059		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	100.44894		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	100.43628		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	100.43628		0.00	0	0	
<b>Total BAYA44 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA44</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.44905		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.38385				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>
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.46546				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>
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.48070				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>
BAYB03 On 31/12/2016 Spot Bond			15.84653	100.50746	15.84653	100.35789				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>
BAYB04 On 31/03/2017 Spot Bond			14.68460	100.27032	14.68460	100.33339				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.56980				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.56963				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.56971				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.58802				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.50471				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1U On 31/12/2016 Spot Bond			100.00000	68.35206	100.00000	68.22430				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.38250	100.00000	19.33556				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD2I On 30/06/2035 Spot Bond			100.00000	17.64026	100.00000	17.59753				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	10.88905	100.00000	10.86267				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	10.88905	100.00000	10.86267				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	13.16538	100.00000	13.13349				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	11.40757	100.00000	11.37994				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	96.65767	100.00000	96.41234				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>
BC105L On 02/09/2016 Spot Bond			100.00000	91.82306	100.00000	91.60180				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>
BC107L On 29/07/2016 Spot Bond			100.00000	96.30607	100.00000	96.05263				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	98.04594	100.00000	97.70071				0.00	0	0
<b>Total BC108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC109L On 24/08/2016 Spot Bond			100.00000	90.12346	100.00000	89.90148				0.00	0	0
<b>Total BC109U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC109U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC110L On 15/09/2016 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
<b>Total BC110U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC110U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	99.85054				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.16261				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	101.35283				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>
BCJ09 On 25/07/2017 Spot Bond			100.00000	33.19466	100.00000	100.00000			000,000,000,000,000.00	80,000,000,000	40,000,000,000	
<b>Total BCJ09 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>40,000,000,000</b>	
<b>Total For BCJ09</b>									<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>40,000,000,000</b>	
BCJ10 On 12/07/2017 Spot Bond			100.00000	44.84227	100.00000	100.00000			000,000,000,000,000.00	130,000,000,000	65,000,000,000	
<b>Total BCJ10 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>130,000,000,000</b>	<b>65,000,000,000</b>	
<b>Total For BCJ10</b>									<b>10,000,000,000,000.00</b>	<b>130,000,000,000</b>	<b>65,000,000,000</b>	
BCP3U On 30/06/2019 Spot Bond			100.00000	14.39885	100.00000	14.36397			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	14.39885	100.00000	14.36397			0.00	0	0	
<b>Total BCP4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BCP4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BD0202 On 31/12/2018 Spot Bond			2.07000	102.14629	2.07000	192.83339			0.00	0	0	
<b>Total BD0202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BD0202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BD0205 On 28/04/2028 Spot Bond			8.62000	91.90077	8.62000	166.11896			0.00	0	0	
<b>Total BD0205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BD0206 On 02/03/2028 Spot Bond			8.62000	93.20804	8.62000	166.58529			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			9.00500	95.59049	9.00500	95.56748			0.00	0	0	
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
<b>Total BD311E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BD311E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BEER02 On 28/03/2018 Spot Bond			8.56500	99.85369	8.56500	99.83094			0.00	0	65,000,000	
<b>Total BEER02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>65,000,000</b>	
<b>Total For BEER02</b>									<b>0.00</b>	<b>0</b>	<b>65,000,000</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
BG1A7 On 21/11/2032 Spot Bond			100.00000	9.76107	100.00000	9.73742				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8 On 21/11/2032 Spot Bond			100.00000	8.44695	100.00000	8.42649				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	8.44695	100.00000	8.42649				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	8.96117	100.00000	8.93947				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	0.00006	100.00000	0.00006				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	11.98935	100.00000	11.96030				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	16.56018	100.00000	16.52006				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	102.01819				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	102.07069				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	102.16752				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	102.28238				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	102.60392			0.00	0	0
<b>Total BG22D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG22YI On 21/07/2016 Spot Bond			100.00000	98.38275	100.00000	98.11828			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	101.74735			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	102.04014			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	101.78664			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	101.90447			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	102.06153			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	96.04222	100.00000	95.78947			0.00	0	0
<b>Total BG32DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	96.04222	100.00000	95.78947			0.00	0	0
<b>Total BG32YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BG42A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.72049			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.73223			0.00	0	0
<b>Total BG42A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			8.71500	102.95044	8.71500	102.92658			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	100.79947			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	100.82982			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	55.06442	100.00000	54.93102			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	55.06442	100.00000	54.93102			0.00	0	0
<b>Total BG42YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.47368			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			11.57000	99.65381	11.57000	99.62336			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	102.08000			0.00	0	0
<b>Total BGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2025 Spot Bond			11.46000	93.67962	11.46000	100.37306			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			11.58000	102.88231	11.58000	103.35221			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	101.13133			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL07 On 03/09/2027 Spot Bond			12.02500	102.96527	12.02500	103.31871			0.00	0	0
<b>Total BGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.22977			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 29/09/2020 Spot Bond			11.58000	102.72037	11.58000	102.68896			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	102.14889			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			11.96000	105.32869	11.96000	104.02434			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	105.26918			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	103.38466			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	101.12130			0.00	60,000,000	30,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.07872			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			9.24500	99.36554	9.24500	99.34101		40,678,000,000,000.00	4,400,000,000	2,700,000,000	
<b>Total BID06 SPOT</b>								<b>10,678,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,700,000,000</b>	
<b>Total For BID06</b>								<b>10,678,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,700,000,000</b>	
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	102.24174			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.63165			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>
BSR18U On 17/12/2016 Spot Bond			100.00000	84.53208	100.00000	84.28847			0.00	0	0
<b>Total BSR18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC094 On 19/07/2016 Spot Bond				100.00000	0.00000	99.89920			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>
BTC097 On 03/08/2016 Spot Bond				100.00000	0.00000	101.57089			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>
BTC103 On 15/08/2016 Spot Bond				100.00000	0.00000	101.27696			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>
BTC105 On 22/08/2016 Spot Bond				100.00000	0.00000	101.12941			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>
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	100.37308			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>
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	100.21685			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	99.91736			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	99.89575			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	99.88905			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	99.53912			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC122 On 05/08/2016 Spot Bond				100.00000	0.00000	99.53893				0.00	0	0
<b>Total BTC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC124 On 11/08/2016 Spot Bond				100.00000	0.00000	98.37875				0.00	0	0
<b>Total BTC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	96.44114				0.00	0	0
<b>Total BTC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	101.06577				0.00	0	0
<b>Total BTC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC128 On 22/08/2016 Spot Bond				100.00000	0.00000	99.18247				0.00	0	0
<b>Total BTC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC129 On 25/08/2016 Spot Bond				100.00000	0.00000	99.17848				0.00	0	0
<b>Total BTC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	99.03538				0.00	0	0
<b>Total BTC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	98.88858				0.00	0	0
<b>Total BTC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC132 On 08/09/2016 Spot Bond				100.00000	0.00000	100.37754				0.00	0	0
<b>Total BTC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC133 On 27/09/2016 Spot Bond				100.00000	0.00000	98.42455				0.00	0	0
<b>Total BTC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC134 On 03/10/2016 Spot Bond				100.00000	0.00000	98.28968				0.00	0	0
<b>Total BTC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC135 On 18/10/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
<b>Total BTC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC136 On 19/10/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
<b>Total BTC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS011 On 30/09/2016 Spot Bond			100.00000	83.55982	100.00000	83.37119				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.43911				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.45272				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.65762				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.40807				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA49U On 30/06/2018 Spot Bond			100.00000	30.03274	100.00000	29.95998				0.00	0	0
<b>Total BYA49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			9.91500	103.94407	9.91500	103.91666				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	104.65693				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>
CBL12 On 06/09/2018 Spot Bond			15.51500	96.57428	15.51500	96.53508				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	103.98039				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			13.31500	101.51018	13.31500	101.47424				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16 On 18/05/2017 Spot Bond			9.11500	101.72310	9.11500	101.69847			0.00	0	0
<b>Total CBL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.13557			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			13.31500	98.72545	13.31500	98.69048			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	95.83234			0.00	220,000,000	110,000,000
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
CBL22 On 06/05/2020 Spot Bond			10.98000	94.03467	10.98000	94.00736			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	101.53372			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	101.96302			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	0.00000	101.80602			0.00	800,000,000	400,000,000
<b>Total CBL25 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For CBL25</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
CBL26 On 06/05/2021 Spot Bond			10.58000	104.03813	10.58000	104.00900			0.00	0	0
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			10.52500	110.63364	10.52500	110.60264		2,105,000,000,000.00		200,000,000	50,000,000
<b>Total CCT01 SPOT</b>								<b>2,105,000,000,000.00</b>		<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For CCT01</b>								<b>2,105,000,000,000.00</b>		<b>200,000,000</b>	<b>50,000,000</b>
CCT02 On 12/06/2024 Spot Bond			10.58000	106.47975	10.58000	106.44977		21,583,200,000,000.00		2,040,000,000	510,000,000
<b>Total CCT02 SPOT</b>								<b>21,583,200,000,000.00</b>		<b>2,040,000,000</b>	<b>510,000,000</b>
<b>Total For CCT02</b>								<b>21,583,200,000,000.00</b>		<b>2,040,000,000</b>	<b>510,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.60000	106.79256	10.60000	106.76260		7,208,000,000,000.00		680,000,000	170,000,000
<b>Total CCT03 SPOT</b>								<b>7,208,000,000,000.00</b>		<b>680,000,000</b>	<b>170,000,000</b>
<b>Total For CCT03</b>								<b>7,208,000,000,000.00</b>		<b>680,000,000</b>	<b>170,000,000</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
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.24511			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>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.58264			0.00	0	0
<b>Total CGR14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	110.28330	10.00000	110.25460			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	99.98441			0.00	0	0
<b>Total CGR15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.64868			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	99.68475			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	24.97310	100.00000	24.91261			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	31.31115	100.00000	31.23530			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	29.19827	100.00000	29.12754			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	100.06046			0.00	0	0
<b>Total CGR21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.60222			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	102.05098			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.22997				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>
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	100.52671				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.42180				0.00	0	0
<b>Total CGR26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR26</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	100.39326				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.40601				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.42111				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	101.27937				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	101.37046				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>
CIG09L On 07/06/2019 Spot Bond			100.00000	22.16193	100.00000	22.09274				0.00	0	0
<b>Total CIG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG09U</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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			10.11000	100.37592	10.11000	100.34902				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>
CLN19 On 23/08/2016 Spot Bond			2.76000	132.71925	2.76000	132.67375				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	103.29780				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	130.25339	3.14000	132.67108				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	103.03048	8.25000	103.00744				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			2.91000	139.76832	2.91000	133.37995				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	138.19915	2.40000	131.88423				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	100.84182				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			9.21500	101.84308	9.21500	101.81798				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	99.85832				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	99.85832				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			9.26500	101.81559	9.26500	101.79037				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			9.26500	101.81559	9.26500	101.79037				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			9.31500	100.56720	9.31500	100.54247				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	100.63971				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	100.69518				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500				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	101.43299				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	101.30375				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242 On 24/02/2019 Spot Bond			13.50000	94.73994	13.50000	94.70595			0.00	0	0
<b>Total CLN242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2019 Spot Bond			9.35000	103.62913	9.35000	103.60313			0.00	0	0
<b>Total CLN243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN247 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.74079			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>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.61265			0.00	0	0
<b>Total CLN257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.77455			0.00	0	0
<b>Total CLN258 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.77455			0.00	0	0
<b>Total CLN259 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.77455			0.00	0	0
<b>Total CLN260 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.58123			0.00	0	0
<b>Total CLN261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 26/03/2019 Spot Bond			9.74500	102.66248	9.74500	102.63593			0.00	0	0
<b>Total CLN262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	102.16994			0.00	0	0
<b>Total CLN268 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	102.23765			0.00	0	0
<b>Total CLN269 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.76381			0.00	0	0
<b>Total CLN272 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.60100			0.00	0	0
<b>Total CLN273 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.73719			0.00	0	0
<b>Total CLN274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.27131			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>
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.41801			0.00	0	0
<b>Total CLN277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83358			0.00	0	0
<b>Total CLN278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.32101			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>
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.80348			0.00	0	0
<b>Total CLN288 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.35713			0.00	0	0
<b>Total CLN289 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.57978			0.00	0	0
<b>Total CLN290 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.49025			0.00	0	0
<b>Total CLN291 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	101.70379			0.00	0	0
<b>Total CLN292 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.33368				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.48569				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.34921				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.67648				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.33375				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.62367				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39896				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	169.62054				0.00	0	0
<b>Total CLN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.33101				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	169.42955				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	168.99920				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	168.99920				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	169.39570				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.62850				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.26500	93.91608	11.26500	93.88812				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.78500	95.36218	11.78500	95.33251				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.38394				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.68613				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.59646				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	99.73467				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	102.00284				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 30/04/2018 Spot Bond			8.80500	101.77263	8.80500	101.77163				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>
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	99.73232				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.63783				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>
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.64751				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.68476				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.65268				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>
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.70429				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.38394				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>
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	147.42700				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	102.01177				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.77952				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.38582				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>
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.72978				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.58156				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.66667				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	101.99496				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	100.37643				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	101.88760				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	101.11979				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	101.86535				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	99.73614				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.56740				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			10.44500	103.86848	10.44500	103.83976				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.61089				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	102.06846				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.58500	105.99047	12.58500	105.95532			0.00	0	0
<b>Total CLN365 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	102.14349			0.00	0	0
<b>Total CLN366 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 06/08/2023 Spot Bond			12.61500	106.05181	12.61500	106.01618			0.00	0	0
<b>Total CLN367 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 26/07/2022 Spot Bond			10.02000	109.95880	10.02000	109.92927			0.00	0	0
<b>Total CLN368 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	102.14349			0.00	0	0
<b>Total CLN369 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	102.11894			0.00	0	0
<b>Total CLN370 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	81.75013			0.00	0	0
<b>Total CLN371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.60279			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>
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.61376			0.00	0	400,000,000
<b>Total CLN373 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For CLN373</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.61392			0.00	0	0
<b>Total CLN374 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39783			0.00	0	0
<b>Total CLN375 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			9.98000	102.74637	9.98000	102.71919			0.00	0	0
<b>Total CLN376 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.33346				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.66881				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.98000	101.12812	10.98000	101.09876				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond			11.00000	103.46311	11.00000	103.43301				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.67806				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	99.81811				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond			12.37500	102.06558	12.37500	102.03228				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.73479				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.61364				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	102.23737				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.64936				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN39( On 01/10/2016 Spot Bond				100.00000	0.00000	100.32102				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	100.58813				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	85.81338				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	100.61698				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	101.02879				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	100.66232				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	101.43395				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	101.54518				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	101.53717				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	100.61688				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	100.68453				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	100.36140				0.00	0	0
<b>Total CLN402 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN402</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.36140				0.00	0	0
<b>Total CLN403 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.61648				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>
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	78.29979				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.62011				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	101.54760				0.00	0	0
<b>Total CLN408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	99.88764				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>
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.67812				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.68134				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	99.88710				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>
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.67168				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>
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.79382				0.00	0	0
<b>Total CLN414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	100.70387				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	99.88006			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>
CLN417 On 20/09/2020 Spot Bond			4.00000	101.26715	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>
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	100.61853			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>
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	100.73606			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>
CLN42 On 18/04/2028 Spot Bond			7.01000	44.47568	7.01000	45.07149			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>
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	100.74249			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>
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	102.76312			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>
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	100.97632			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>
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	100.90281			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>
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	100.97632			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>
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	104.25507			0.00	0	0
<b>Total CLN425 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	100.88041			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	100.69776				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>
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	101.59621				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>
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	100.87081				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>
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	105.87857				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>
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	100.96952				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>
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.04329				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>
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	101.08151				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>
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	106.61663				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>
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.35388				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>
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.67493				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>
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	100.62415				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	99.69786				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	101.94320			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>
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	107.41772			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>
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	101.18925			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>
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	100.48405			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>
CLN443 On 06/09/2016 Spot Bond				100.00000	0.00000	100.43116			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>
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	101.44691			0.00	0	0
<b>Total CLN444 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN445 On 24/05/2021 Spot Bond			10.65000	104.15746	10.65000	104.12809			0.00	0	0
<b>Total CLN445 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	99.81801			0.00	0	0
<b>Total CLN446 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN446</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.39171			0.00	0	0
<b>Total CLN447 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN447</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02135			0.00	0	0
<b>Total CLN448 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN448</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	100.39617			0.00	0	0
<b>Total CLN449 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN449</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.40962			0.00	0	0
<b>Total CLN450 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN450</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45 On 20/06/2017 Spot Bond				100.00000	0.00000	100.39056				0.00	0	0
<b>Total CLN451 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN451</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN452 On 31/01/2022 Spot Bond			3.61000	132.90387	3.61000	132.79168				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	186.85123				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.00500	95.59049	9.00500	95.56748				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.62000	37.73604	8.62000	166.11896				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.62000	38.22646	8.62000	166.58529				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>
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.01888				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.08957				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	100.64612				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>
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.61000				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.61716				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.01938			0.00	0	0
<b>Total CLNF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.62362			0.00	0	0
<b>Total CLNF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	99.73467			0.00	0	0
<b>Total CLNF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.57582			0.00	0	0
<b>Total CLNF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.60099			0.00	0	0
<b>Total CLNF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.59776			0.00	0	0
<b>Total CLNF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.60093			0.00	0	0
<b>Total CLNF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	100.62333			0.00	0	0
<b>Total CLNF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.35895			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	99.97442			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			9.39500	104.28574	9.39500	104.28426			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			9.22000	100.59247	9.22000	100.56770		18,993,200,000,000.00	2,060,000,000	930,000,000	
<b>Total COJ04 SPOT</b>								<b>18,993,200,000,000.00</b>	<b>2,060,000,000</b>	<b>930,000,000</b>	
<b>Total For COJ04</b>								<b>18,993,200,000,000.00</b>	<b>2,060,000,000</b>	<b>930,000,000</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
COJ05 On 05/06/2023 Spot Bond			10.03000	111.94541	10.03000	111.91549			2,006,000,000,000.00	200,000,000	50,000,000
<b>Total COJ05 SPOT</b>									<b>2,006,000,000,000.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For COJ05</b>									<b>2,006,000,000,000.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
COJ07 On 23/03/2021 Spot Bond			10.19000	105.46512	10.19000	105.43665			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>
COJ08 On 22/06/2026 Spot Bond			10.86000	104.26661	10.86000	104.23649			0.00	0	0
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			10.22500	100.74140	10.22500	100.71396			5,317,000,000,000.00	520,000,000	130,000,000
<b>Total COJG01 SPOT</b>									<b>5,317,000,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
<b>Total For COJG01</b>									<b>5,317,000,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
COT01 On 03/04/2023 Spot Bond			10.51000	95.90776	10.51000	95.88092			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			11.35000	95.48249	11.35000	95.45369			15,890,000,000,000.00	1,400,000,000	350,000,000
<b>Total COT02 SPOT</b>									<b>15,890,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>
<b>Total For COT02</b>									<b>15,890,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.35000	88.84068	11.35000	88.81388			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			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>
CPL01U On 12/12/2019 Spot Bond			100.00000	13.92371	100.00000	13.88999			0.00	0	0
<b>Total CPL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CPL021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CPL022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL02L On 12/03/2020 Spot Bond			100.00000	11.99880	100.00000	11.96973			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>
CPL03L On 12/12/2018 Spot Bond			100.00000	20.18987	100.00000	20.14096			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>
CPL04L On 26/08/2016 Spot Bond			100.00000	91.90766	100.00000	91.68240			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>
CPL05L On 30/10/2018 Spot Bond			100.00000	24.48206	100.00000	24.42210			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>
CPL06L On 30/11/2018 Spot Bond			100.00000	22.71110	100.00000	22.65607			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			11.95500	94.22222	11.95500	94.19250		19,128,000,000,000.00	1,600,000,000	800,000,000	
<b>Total CPV01 SPOT</b>								<b>19,128,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>	
<b>Total For CPV01</b>								<b>19,128,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>	
DEN38L On 10/06/2018 Spot Bond			100.00000	29.64748	100.00000	29.57566			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>
DEN39L On 10/06/2018 Spot Bond			100.00000	22.82958	100.00000	22.77427			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>
DEN40L On 10/06/2018 Spot Bond			100.00000	30.25657	100.00000	30.18328			0.00	0	0
<b>Total DEN40U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.24000	100.44180	8.24000	100.41976			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>
DENG4 On 29/09/2017 Spot Bond			6.86000	101.99923	6.86000	101.98053			0.00	0	0
<b>Total DENG44/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 19/11/2016 Spot Bond			100.00000		0.00000	101.27876			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	101.63593			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	104.02740			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	101.08142			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	100.94778			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>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.85200			0.00	0	0
<b>Total DLTB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.01711			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	101.72769			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	101.64616			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	44.69235	100.00000	44.60387			0.00	0	0
<b>Total DNG60U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG60U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.77817			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	99.59566			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.68816			0.00	0	0
<b>Total DOL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	61.41490			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.72000	98.00157	9.72000	97.97616			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>
DV22 On 07/02/2020 Spot Bond			9.66000	103.49490	9.66000	103.46807		3,835,986,000,000.00		397,100,000	247,100,000
<b>Total DV22 SPOT</b>								<b>3,835,986,000,000.00</b>		<b>397,100,000</b>	<b>247,100,000</b>
<b>Total For DV22</b>								<b>3,835,986,000,000.00</b>		<b>397,100,000</b>	<b>247,100,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	18.50193	100.00000	18.46075			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			9.97500	103.91566	9.97500	103.88787		14,392,927,500,000.00		1,442,900,000	6,620,334,600
<b>Total DV23 SPOT</b>								<b>14,392,927,500,000.00</b>		<b>1,442,900,000</b>	<b>6,620,334,600</b>
<b>Total For DV23</b>								<b>14,392,927,500,000.00</b>		<b>1,442,900,000</b>	<b>6,620,334,600</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	14.04993	100.00000	14.01866			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			9.85500	103.05429	9.85500	103.02706			0.00	0	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	103.92240	9.69000	103.89538			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			10.84500	99.03351	10.84500	99.00478			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	104.08760	10.10000	104.05943			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>
DVC015 On 24/08/2016 Spot Bond				100.00000	0.00000	101.14343			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>
DVC017 On 16/09/2016 Spot Bond				100.00000	0.00000	100.60459			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.10474				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	100.94032				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	101.17242				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	103.15483				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	100.57910				0.00	0	0
<b>Total DVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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	100.59563				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	102.77219				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	101.28034				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	100.43861				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	100.01489				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>
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.07177				0.00	0	0
<b>Total DVF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			8.63000	122.44894	8.63000	122.42052				0.00	0	0
<b>Total E170 SPOT</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
E170/R On 01/08/2020 Spot Bond			100.00000	22.74707	100.00000	22.69645				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			9.63000	103.26077	9.63000	103.23438				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			9.78000	103.10481	9.78000	103.07805				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			9.97500	103.16698	9.97500	103.13970				0.00	0	25,000,000,000
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
ECN32 On 14/03/2032 Spot Bond			2.91000	106.82748	2.91000	106.79054				0.00	0	25,000,000,000
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.70606				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	101.84792				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	102.18149				0.00	0	0
<b>Total EFS0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0CI On 28/10/2023 Spot Bond			100.00000	19.90223	100.00000	19.85349				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			2.35000	108.04674	2.35000	108.01091				0.00	0	0
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL037/I On 31/01/2037 Spot Bond			2.25000	109.80992	2.25000	109.77381			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			2.25000	131.29872	2.20500	131.85556		11,700,000,000,000.00	5,200,000,000	2,900,000,000	
<b>Total EL28 SPOT</b>								<b>11,700,000,000,000.00</b>	<b>5,200,000,000</b>	<b>2,900,000,000</b>	
<b>Total For EL28</b>								<b>11,700,000,000,000.00</b>	<b>5,200,000,000</b>	<b>2,900,000,000</b>	
EL29 On 19/11/2029 Spot Bond			2.19000	119.44541	2.19000	119.40642		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			2.19000	120.09216	2.19000	120.05288		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			2.26000	110.40848	2.26000	110.37217		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			2.33000	108.45101	2.33000	108.41510		0.00	0	0	
<b>Total EL36 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL36</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	109.80992	2.25000	109.77381		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			9.95000	106.88196	9.95000	106.85345		3,980,000,000,000.00	400,000,000	100,000,000	
<b>Total EMM01 SPOT</b>								<b>3,980,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>	
<b>Total For EMM01</b>								<b>3,980,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>	
EMM02 On 11/03/2021 Spot Bond			9.85000	106.83098	9.85000	106.80307		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			10.40000	100.09609	10.40000	100.06851		0.00	0	0	
<b>Total EMM03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			10.63000	91.66305	10.63000	95.47032		0.00	0	0	
<b>Total EMM04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			10.89500	101.02772	10.89500	101.52672		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM06 On 23/06/2025 Spot Bond			10.50000	99.17512	10.50000	99.72004			5,880,000,000,000.00	560,000,000	140,000,000
<b>Total EMM06 SPOT</b>									<b>5,880,000,000,000.00</b>	<b>560,000,000</b>	<b>140,000,000</b>
<b>Total For EMM06</b>									<b>5,880,000,000,000.00</b>	<b>560,000,000</b>	<b>140,000,000</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.10882			0.00	0	0
<b>Total EPF002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.73592			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	101.70254			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	101.64609			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	101.35638			0.00	0	0
<b>Total EPF006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.03995			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	14.93338	100.00000	14.89720			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	6.11671	100.00000	6.10189			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	101.18682			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	101.65157			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	101.14763			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC2: On 22/08/2016 Spot Bond				100.00000	0.00000	103.18322			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>
EPFC2: On 22/02/2017 Spot Bond				100.00000	0.00000	101.22176			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>
EPFC2: On 04/11/2016 Spot Bond				100.00000	0.00000	101.57840			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	99.78857			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	96.20194			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			12.81500	95.96709	12.81500	95.93452			0.00	0	0
<b>Total EQS07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	98.10545			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>
EQS08, On 04/10/2018 Spot Bond			100.00000	21.99460	100.00000	21.94132			0.00	0	0
<b>Total EQS08A/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.34092			0.00	0	0
<b>Total EQS09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ERS3B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	101.46371			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	101.48307			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ERS3C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.54240			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	101.63907			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 ERS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500			0.00	0	0
<b>Total ERS12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12/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 ERS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.40879			0.00	0	0
<b>Total ERS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.35206			0.00	0	0
<b>Total ERS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.39143			0.00	0	0
<b>Total ERS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.35363			0.00	0	0
<b>Total ERS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.33787			0.00	0	0
<b>Total ERS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	101.40877			0.00	0	0
<b>Total ERS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.46222			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	101.42059			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			8.41500	103.49330	8.41500	103.47000		721,578,626,010,000.00	85,749,094,000	66,079,292,700	
<b>Total ES18 SPOT</b>								<b>1,578,626,010,000.00</b>	<b>85,749,094,000</b>	<b>66,079,292,700</b>	
<b>Total For ES18</b>								<b>1,578,626,010,000.00</b>	<b>85,749,094,000</b>	<b>66,079,292,700</b>	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.14746	9.25000	102.12223		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			9.10500	104.06434	9.10500	109.02545		179,751,002,871,000.00	19,742,010,200	27,982,923,100	
<b>Total ES23 SPOT</b>								<b>1,751,002,871,000.00</b>	<b>19,742,010,200</b>	<b>27,982,923,100</b>	
<b>Total For ES23</b>								<b>1,751,002,871,000.00</b>	<b>19,742,010,200</b>	<b>27,982,923,100</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.73228	10.00000	104.69082		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			9.48000	92.00549	9.48000	91.98221		454,862,604,552,000.00	47,981,287,400	23,860,830,700	
<b>Total ES26 SPOT</b>								<b>4,862,604,552,000.00</b>	<b>47,981,287,400</b>	<b>23,860,830,700</b>	
<b>Total For ES26</b>								<b>4,862,604,552,000.00</b>	<b>47,981,287,400</b>	<b>23,860,830,700</b>	
ES33 On 15/09/2033 Spot Bond			10.19000	80.85910	10.13000	81.24064		795,738,108,124,000.00	372,496,379,600	131,805,064,200	
<b>Total ES33 SPOT</b>								<b>15,738,108,124,000.00</b>	<b>372,496,379,600</b>	<b>131,805,064,200</b>	
<b>Total For ES33</b>								<b>15,738,108,124,000.00</b>	<b>372,496,379,600</b>	<b>131,805,064,200</b>	
ES42 On 25/04/2042 Spot Bond			10.25000	86.07960	10.25000	86.05610		571,223,828,500,000.00	55,729,154,000	51,612,861,500	
<b>Total ES42 SPOT</b>								<b>1,223,828,500,000.00</b>	<b>55,729,154,000</b>	<b>51,612,861,500</b>	
<b>Total For ES42</b>								<b>1,223,828,500,000.00</b>	<b>55,729,154,000</b>	<b>51,612,861,500</b>	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.87052		0.00	0	7,500,000,000	
<b>Total EXX01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>	
<b>Total For EXX01</b>								<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.11448		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>	
FIF01U On 01/11/2018 Spot Bond			100.00000	25.37971	100.00000	25.23114		0.00	0	0	
<b>Total FIF01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIF01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF02U On 01/11/2018 Spot Bond			100.00000	25.49473	100.00000	25.34549				0.00	0	0
<b>Total FIF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2018 Spot Bond			100.00000	25.64112	100.00000	25.49102				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2018 Spot Bond			100.00000	25.78750	100.00000	25.63655				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.29244				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	101.12693				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	101.20387				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	101.18771				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>
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.11228				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.42819				0.00	0	0
<b>Total FIFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.20604				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	100.16258				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>
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.87915				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC28 On 10/08/2016 Spot Bond				100.00000	0.00000	103.46918			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>
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	100.82881			0.00	0	0
<b>Total FIFC29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.17725	100.00000	0.17683			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	0.17725	100.00000	0.17683			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	12.40147	100.00000	12.37143			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	12.07292	100.00000	12.04367			0.00	0	0
<b>Total FR003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.70472			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.57545			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.77506			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	100.82189			0.00	0	0
<b>Total FR2A4D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.91500	97.55035	9.91500	97.52457		1,586,400,000,000.00		160,000,000	1,040,000,000
<b>Total FRB05 SPOT</b>								<b>1,586,400,000,000.00</b>		<b>160,000,000</b>	<b>1,040,000,000</b>
<b>Total For FRB05</b>								<b>1,586,400,000,000.00</b>		<b>160,000,000</b>	<b>1,040,000,000</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.75058			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	102.04488			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	102.04625			0.00	0	0
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.98372			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	101.12403			0.00	0	0
<b>Total FRB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			10.68000	97.06164	10.68000	98.58753			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	102.32657			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	100.01736			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	100.17851			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>
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.09628	100.00000	11.06940			0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.02878			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			11.88000	104.71000	11.88000	104.67698			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	99.97042			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBC2 On 21/12/2018 Spot Bond			10.61500	103.67361	10.61500	103.64431				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	101.50472				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			2.21000	142.75993	2.21000	143.67057				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			2.56000	120.26406	2.56000	282.52006				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			2.38500	114.84951	2.38500	122.04357				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			3.04000	96.44259	3.04000	165.08090		32,224,000,000,000.00		10,600,000,000	5,300,000,000	
<b>Total FRBI28 SPOT</b>								<b>12,224,000,000,000.00</b>		<b>10,600,000,000</b>	<b>5,300,000,000</b>	
<b>Total For FRBI28</b>								<b>12,224,000,000,000.00</b>		<b>10,600,000,000</b>	<b>5,300,000,000</b>	
FRBI33 On 07/12/2033 Spot Bond			3.17000	104.07807	3.17000	207.02682				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			3.68000	93.03507	3.68000	93.36587				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>
FRBZ01 On 30/11/2020 Spot Bond			7.26400	73.57011	7.26400	73.09702				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>
FRBZ02 On 28/10/2024 Spot Bond			9.27800	47.93841	9.27800	47.09702				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>
FRBZ03 On 10/12/2024 Spot Bond			9.53000	46.53173	9.53000	45.67054				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04U On 15/03/2017 Spot Bond			100.00000	55.06442	100.00000	54.93102				0.00	0	0
<b>Total FRC04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC05I On 13/10/2018 Spot Bond			100.00000	21.33812	100.00000	21.27150				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>
FRC06I On 31/12/2017 Spot Bond			100.00000	40.67554	100.00000	40.57700				0.00	0	0
<b>Total FRC06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10I On 03/06/2021 Spot Bond				100.00000	0.00000	101.30085				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	100.71074				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	100.62685				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	100.67979				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	99.89662	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	99.89662	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	100.67850				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	100.65075				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.72686				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.66882				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond			6.00000	99.91691	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	100.70544				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.84881				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.82634				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	40.91617	100.09221	40.81697				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.61514				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	105.62381				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	100.66677			0.00	0	0
<b>Total FRC150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15(On 20/09/2017 Spot Bond			5.76400	94.33663	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	100.67326			0.00	0	0
<b>Total FRC152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.62227			0.00	0	0
<b>Total FRC153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.63970			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	100.81036			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	100.63002			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	75.44330	13.22500	75.41663			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	100.59912			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	100.59977			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	100.83322			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	100.55316			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC169 On 31/01/2025 Spot Bond			3.61500	107.37689	3.61500	111.04977			0.00	0	0
<b>Total FRC169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	100.64622			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>
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	100.64622			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>
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	101.40520			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>
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	100.38394			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>
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	100.64622			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>
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	100.61385			0.00	0	0
<b>Total FRC175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.60158			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>
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	100.60158			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>
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	102.04970			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>
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	100.68907			0.00	0	0
<b>Total FRC179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	97.48985			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>
FRC182 On 26/01/2021 Spot Bond				100.00000	0.00000	102.25030			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.77823				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.77759				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	100.63984				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	100.63984				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	100.24791				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	100.25929				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	110.28300	10.00000	110.25500				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	100.67049				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	99.90417				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	99.90417				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	101.80582				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 06/05/2017 Spot Bond			8.75000	101.66009	8.75000	101.63618				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	100.62943				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC207 On 20/09/2021 Spot Bond			100.00000	11.08604	100.00000	11.05918				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208 On 20/09/2021 Spot Bond			100.00000	10.25439	100.00000	10.22956				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.10953				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210 On 20/12/2019 Spot Bond			100.00000	15.17937	100.00000	15.14259				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	100.65907				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC211 On 29/10/2017 Spot Bond			100.00000	46.98185	100.00000	46.86678				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	101.68328				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC213 On 04/06/2021 Spot Bond			100.00000	11.02706	100.00000	11.00035				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC214 On 07/11/2017 Spot Bond			100.00000	45.50372	100.00000	45.39348				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	101.68324				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216 On 07/11/2017 Spot Bond			100.00000	45.47988	100.00000	45.36969				0.00	0	0
<b>Total FRC216 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 FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.67965				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.60596				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.81982				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.72298				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			3.02000	137.95538	3.02000	137.90715				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.55473				0.00	0	0
<b>Total FRC222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.53704				0.00	0	0
<b>Total FRC223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.53704				0.00	0	0
<b>Total FRC224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.41062				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	100.79737				0.00	0	0
<b>Total FRC227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.63521				0.00	0	0
<b>Total FRC228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.41222				0.00	0	0
<b>Total FRC229 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 FRC229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 20/06/2020 Spot Bond				100.00000	0.00000	100.66843				0.00	0	0
<b>Total FRC230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 25/06/2018 Spot Bond				100.00000	0.00000	100.42861				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	99.97814				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			3.88000	132.12735	3.88000	132.07806				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	100.93287				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	102.88371				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	93.49027				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	96.00412				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	94.15152				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	97.80113				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	99.57320				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	92.72077				0.00	0	0
<b>Total FRC241 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 FRC241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	92.32096				0.00	0	0
<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>
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	104.67865				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>
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	97.80403				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>
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	104.63367				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>
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	103.71760				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>
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	94.42194				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>
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	80.46162				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>
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	96.38043				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>
FRC25: On 19/10/2020 Spot Bond				100.00000	0.00000	76.67840				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>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.90197				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	102.01387				0.00	0	0
<b>Total FRC61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			3.55000	114.28480	3.55000	134.28048				0.00	0	0
<b>Total FRC66 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 FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.67579				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			3.60000	106.53739	3.60000	133.94406				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			3.58000	104.57106	3.58000	134.07851				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			3.16000	101.58873	3.16000	139.45389				0.00	0	0
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			3.23000	102.72096	3.23000	153.39491				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	102.22821				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.60095				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	100.67197				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	100.76729				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	100.74284				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.65473				0.00	0	0
<b>Total FRC94A 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 FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.65408				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	102.46415				0.00	0	0
<b>Total FRD013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 22/12/2018 Spot Bond			100.00000	20.62286	100.00000	20.57289				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD09 On 26/06/2017 Spot Bond			100.00000	57.28023	100.00000	57.14146				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD11 On 08/11/2016 Spot Bond			100.00000	93.87755	100.00000	93.63868				0.00	0	0
<b>Total FRD11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13 On 31/12/2019 Spot Bond			100.00000	14.57943	100.00000	14.54411				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	100.70985				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	101.91776				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	99.99749				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	99.09574				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	99.21144				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.53811				0.00	0	0
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS011 On 13/05/2021 Spot Bond			100.00000	3.49421	100.00000	3.48749				0.00	0	0
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS021 On 13/05/2021 Spot Bond			100.00000	3.49421	100.00000	3.48749				0.00	0	0
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 15/01/2024 Spot Bond			2.10800	85.51198	2.10800	115.01574				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			2.45000	112.33149	2.45000	121.72135				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.95593				0.00	0	0
<b>Total FRS102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	102.36419	10.38000	102.33538				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond			10.38000	102.36419	10.38000	102.33538				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS105 On 31/01/2038 Spot Bond			2.59000	109.56442	2.59000	118.91192				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			2.61000	222.94614	2.61000	222.87070				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			2.56000	119.54766	2.56000	119.50733				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 07/12/2033 Spot Bond			2.64000	222.06067	2.64000	221.98537				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	102.27831				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			2.87000	117.60882	2.87000	117.56815				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/03/2038 Spot Bond			2.75500	115.73992	2.75500	115.70025				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>
FRS119 On 31/01/2038 Spot Bond			2.75500	115.73992	2.75500	115.70025				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>
FRS120 On 07/12/2033 Spot Bond			2.76000	121.09026	2.76000	218.48640				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>
FRS121 On 07/12/2033 Spot Bond			2.81000	217.12289	2.81000	217.04826				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>
FRS122 On 31/01/2025 Spot Bond			2.40000	106.75804	2.40000	106.72251				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>
FRS123 On 07/12/2033 Spot Bond			2.84000	170.69090	2.84000	216.19090				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>
FRS124 On 31/01/2038 Spot Bond			3.03000	95.59792	3.03000	110.57696				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>
FRS125 On 31/03/2028 Spot Bond			3.08000	104.48957	3.08000	164.42853				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			3.48000	89.74751	3.48000	102.77449				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			3.07000	104.62100	3.07000	164.59134				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 11/11/2016 Spot Bond			100.00000	75.41322	100.00000	75.25773				0.00	0	0
<b>Total FRS130 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 FRS130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/03/2028 Spot Bond			3.13000	163.67490	3.13000	163.61725				0.00	0	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 07/12/2033 Spot Bond			3.35000	202.05631	3.35000	202.22818				0.00	0	0
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	78.46218				0.00	0	0
<b>Total FRS133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			3.41000	90.45705	3.41000	103.94299				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			3.38000	90.84183	3.38000	104.44874				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			3.19000	92.34026	3.19000	107.72264				0.00	0	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/03/2028 Spot Bond			2.94000	166.78281	2.94000	166.72493				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 07/12/2033 Spot Bond			3.12000	208.45782	3.12000	208.38443				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 08/08/2016 Spot Bond				100.00000	0.00000	101.44503				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>
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	100.52579				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>
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	105.87760				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>
FRS14 On 31/03/2028 Spot Bond			3.07000	164.64906	3.07000	164.59134				0.00	0	0
<b>Total FRS142 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 FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			3.07000	164.64906	3.07000	164.59134				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
<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			3.36000	96.03040	3.36000	159.94450				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			3.17000	114.87959	3.17000	114.89266				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			2.72000	139.92162	2.72000	140.01008				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>
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	77.70200				0.00	0	0
<b>Total FRS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS148 On 31/03/2028 Spot Bond			3.42000	158.67884	3.42000	159.00213				0.00	0	0
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			3.46000	158.01710	3.46000	158.37746				0.00	0	0
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/01/2025 Spot Bond			3.14000	114.88524	3.14000	115.15709				0.00	0	0
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/03/2028 Spot Bond			3.43000	158.34930	3.43000	158.84570				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			100.00000	4.46189	100.00000	0.00000				0.00	0	0
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 07/12/2023 Spot Bond			2.32000	122.06692	2.32000	286.75712				0.00	0	0
<b>Total FRS36 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 FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.21000	122.90394	2.21000	288.72428				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			2.93000	117.54625	2.93000	276.13273				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			2.68000	101.61178	2.68000	140.29325				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	101.90830				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			2.21000	143.71768	2.21000	143.67057				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	99.87905				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.17758				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.78099				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.43000	118.91925	2.43000	118.87957				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	61.03225	104.97509	60.87784				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	62.30617	101.07593	62.15378				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	58.19549	100.44759	58.05394				0.00	0	0
<b>Total FRS74 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 FRS74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS76 On 18/06/2017 Spot Bond			100.76967	60.79293	100.76967	60.64464				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			2.13000	126.94810	2.13000	126.90682				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			2.33000	98.36839	2.33000	122.56309				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	99.29025				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			2.36000	98.14079	2.36000	122.27940				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	101.23061				0.00	0	0
<b>Total FRS88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.41000	121.38711	2.41000	285.15946				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.62030				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	101.20728				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX16 On 15/09/2016 Spot Bond			7.25500	102.73395	7.25500	102.71378			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			8.43500	102.86920	8.43500	102.84610			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.60500	105.62839	8.60500	105.60408		1,721,000,000,000.00	200,000,000	50,000,000	
<b>Total FRX18 SPOT</b>								<b>1,721,000,000,000.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
<b>Total For FRX18</b>								<b>1,721,000,000,000.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
FRX19 On 15/11/2019 Spot Bond			9.06000	101.30041	9.06000	101.27602		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			9.29000	100.63806	9.29000	100.61310		0.00	0	0	
<b>Total FRX20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX20</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			9.92500	92.49129	9.92500	92.46707		794,000,000,000.00	80,000,000	40,000,000	
<b>Total FRX23 SPOT</b>								<b>794,000,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
<b>Total For FRX23</b>								<b>794,000,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			10.12000	104.51754	10.12000	104.48936		0.00	0	0	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			10.45000	96.81707	10.45000	96.79013		11,286,000,000,000.00	1,080,000,000	540,000,000	
<b>Total FRX26 SPOT</b>								<b>11,286,000,000,000.00</b>	<b>1,080,000,000</b>	<b>540,000,000</b>	
<b>Total For FRX26</b>								<b>11,286,000,000,000.00</b>	<b>1,080,000,000</b>	<b>540,000,000</b>	
FRX30 On 31/01/2030 Spot Bond			10.55500	98.70330	10.55500	98.67541		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			10.61500	95.58024	10.61500	95.55309		0.00	0	0	
<b>Total FRX31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.70000	78.01177	10.70000	77.98955		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>	
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.55247		0.00	0	0	
<b>Total FS1A4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.56861				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.59447				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	100.61385				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	100.69772				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	101.25829				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	101.16326				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	101.29860				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.34338				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	101.38068				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.54469				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	4.03031	100.00000	4.02055				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	0.67617	100.00000	0.67454				0.00	0	0
<b>Total FS3A4U 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 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	22.28251	100.00000	22.22853				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	3.73839	100.00000	3.72933				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	0.62720	100.00000	0.62568				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A1L On 20/04/2019 Spot Bond			100.00000	11.37875	100.00000	11.34284				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	2.02517	100.00000	2.01878				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	0.36044	100.00000	0.35930				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	1.77949	100.00000	1.77513				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	2.02517	100.00000	2.01878				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	2.02517	100.00000	2.01878				0.00	0	0
<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	2.02517	100.00000	2.01878				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	2.02517	100.00000	2.01878				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	99.97546				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			9.80500	102.21031	9.80500	102.18358				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	101.17660				0.00	0	0
<b>Total GH31A1 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 GH31A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.21052				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	101.22407				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	101.31208				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	101.42031				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	101.48790				0.00	0	0
<b>Total GH31D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GH41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GOVEX1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	101.04041				0.00	0	0
<b>Total GPT37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	13.80102	100.00000	13.76758				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	41.31124	100.00000	41.21117				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	17.13548	100.00000	17.09396				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	12.60931	100.00000	12.57875				0.00	0	0
<b>Total GRB04U 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 GRB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB05 On 10/06/2019 Spot Bond			100.00000	20.21777	100.00000	20.15464				0.00	0	0
<b>Total GRB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	15.30770	100.00000	15.25991				0.00	0	0
<b>Total GRB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	1.73242	100.00000	1.72732				0.00	0	0
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB08 On 29/07/2016 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
<b>Total GRB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB09 On 31/01/2017 Spot Bond			100.00000	68.39936	100.00000	68.26959				0.00	0	0
<b>Total GRB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB10 On 31/07/2017 Spot Bond			100.00000	39.13571	100.00000	38.82580				0.00	0	0
<b>Total GRB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB11 On 31/01/2018 Spot Bond			100.00000	27.71879	100.00000	27.63715				0.00	0	0
<b>Total GRB11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB12 On 31/07/2018 Spot Bond			100.00000	17.39365	100.00000	17.25591				0.00	0	0
<b>Total GRB12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB13 On 31/01/2019 Spot Bond			100.00000	13.85939	100.00000	13.81858				0.00	0	0
<b>Total GRB13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB14 On 31/07/2019 Spot Bond			100.00000	7.73051	100.00000	7.66929				0.00	0	0
<b>Total GRB14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	6.92970	100.00000	6.90929				0.00	0	0
<b>Total GRB15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	3.43578	100.00000	3.40857				0.00	0	0
<b>Total GRB16U 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 GRB16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	3.46792	100.00000	3.45762				0.00	0	0
<b>Total GRB17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	1.53554	100.00000	1.52313				0.00	0	0
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	1.73242	100.00000	1.72732				0.00	0	0
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</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	101.88105				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	101.94444				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	102.02311				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	102.13237				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	100.83249				0.00	0	0
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.75276				0.00	0	0
<b>Total GRT06 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 GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.32051				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.48869				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	99.97739				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>
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.51549				0.00	0	0
<b>Total GRT10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.55416				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.49144				0.00	500,000,000	300,000,000
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>300,000,000</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>500,000,000</b>	<b>300,000,000</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				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>
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.89625				0.00	0	0
<b>Total GSIS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.72184				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	100.00000				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	102.25500				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>
HCH01.On 25/10/2016 Spot Bond			100.00000	97.32621	100.00000	99.60059				0.00	0	0
<b>Total HCH01/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 HCH01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	14.47088	100.00000	14.43583				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	100.75188				0.00	0	0
<b>Total HILB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.73758				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	101.58578				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>
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.07354				0.00	0	0
<b>Total HILB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.07411				0.00	20,000,000,000	10,000,000,000
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.07506				0.00	600,000,000	520,000,000
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>520,000,000</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>600,000,000</b>	<b>520,000,000</b>
HILC28 On 05/08/2016 Spot Bond				100.00000	0.00000	103.57260				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	101.57081				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	102.07555				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	0.00000	101.41041				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	8.54874	100.00000	8.52780				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	8.54874	100.00000	8.52780				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	9.06861	100.00000	9.04640				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.06861	100.00000	9.04640				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	9.73702	100.00000	9.71318				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	9.73702	100.00000	9.71318				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	10.55397	100.00000	10.52812				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HMS1C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.77553			0.00	0	0
<b>Total HPF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500			0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			9.59500	104.19667	9.59500	104.16984			0.00	0	0
<b>Total HPF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.52980			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	101.44785			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	99.97333			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	99.97369			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			8.84000	107.47653	8.84000	107.45098		10,077,600,000,000.00		1,140,000,000	1,310,000,000
<b>Total HWAY20 SPOT</b>								<b>10,077,600,000,000.00</b>		<b>1,140,000,000</b>	<b>1,310,000,000</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 HWAY20</b>									<b>10,077,600,000,000.00</b>	<b>1,140,000,000</b>	<b>1,310,000,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.51098	100.00000	17.47200			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			2.20000	122.98037	2.20000	288.90391			0.00	0	12,300,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,300,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>12,300,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.07000	126.87940	2.07000	298.06453			0.00	0	3,000,000
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
HWAY3 On 28/02/2033 Spot Bond			2.44000	102.79121	2.44000	102.75700			0.00	0	0
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			10.27000	95.90732	10.27000	95.88094			115,640,200,000,000.00	11,260,000,000	6,380,000,000
<b>Total HWAY34 SPOT</b>									<b>15,640,200,000,000.00</b>	<b>11,260,000,000</b>	<b>6,380,000,000</b>
<b>Total For HWAY34</b>									<b>15,640,200,000,000.00</b>	<b>11,260,000,000</b>	<b>6,380,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.38917	100.00000	13.35938			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			10.28000	95.67467	10.28000	95.64832			1,233,600,000,000.00	120,000,000	70,000,000
<b>Total HWAY35 SPOT</b>									<b>1,233,600,000,000.00</b>	<b>120,000,000</b>	<b>70,000,000</b>
<b>Total For HWAY35</b>									<b>1,233,600,000,000.00</b>	<b>120,000,000</b>	<b>70,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.38915	100.00000	13.35936			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	82.57919	100.00000	82.39278			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	82.18408	100.00000	82.00225			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	91.08911	100.00000	90.86420			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			1.74000	128.33606	1.72000	128.49518			72,411,840,000,000.00	41,616,000,000	64,935,604,300
<b>Total I2025 SPOT</b>									<b>72,411,840,000,000.00</b>	<b>41,616,000,000</b>	<b>64,935,604,300</b>
<b>Total For I2025</b>									<b>72,411,840,000,000.00</b>	<b>41,616,000,000</b>	<b>64,935,604,300</b>
I2033 On 28/02/2033 Spot Bond			1.81000	107.98268	1.81000	107.94855			5,912,726,457,000.00	3,266,699,700	76,386,838,000
<b>Total I2033 SPOT</b>									<b>5,912,726,457,000.00</b>	<b>3,266,699,700</b>	<b>76,386,838,000</b>
<b>Total For I2033</b>									<b>5,912,726,457,000.00</b>	<b>3,266,699,700</b>	<b>76,386,838,000</b>
I2038 On 31/01/2038 Spot Bond			1.85500	134.62614	1.83000	135.15823			62,340,614,000,000.00	33,606,800,000	138,050,600,000
<b>Total I2038 SPOT</b>									<b>62,340,614,000,000.00</b>	<b>33,606,800,000</b>	<b>138,050,600,000</b>
<b>Total For I2038</b>									<b>62,340,614,000,000.00</b>	<b>33,606,800,000</b>	<b>138,050,600,000</b>
I2046 On 31/03/2046 Spot Bond			1.91000	133.97953	1.91000	133.93675			214,582,449,120,000.00	112,346,832,000	132,569,534,300
<b>Total I2046 SPOT</b>									<b>214,582,449,120,000.00</b>	<b>112,346,832,000</b>	<b>132,569,534,300</b>
<b>Total For I2046</b>									<b>214,582,449,120,000.00</b>	<b>112,346,832,000</b>	<b>132,569,534,300</b>
I2050 On 31/12/2050 Spot Bond			1.95000	141.77525	1.92000	142.74767			2,609,974,380,000.00	1,338,448,400	65,828,237,400
<b>Total I2050 SPOT</b>									<b>2,609,974,380,000.00</b>	<b>1,338,448,400</b>	<b>65,828,237,400</b>
<b>Total For I2050</b>									<b>2,609,974,380,000.00</b>	<b>1,338,448,400</b>	<b>65,828,237,400</b>
IBL22 On 15/03/2018 Spot Bond			8.46500	105.61609	8.46500	105.59230			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			8.63500	103.30407	8.63500	103.27983			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	101.72763			0.00	0	0
<b>Total IBL33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			2.70000	99.78363	2.70000	139.79604			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			2.28000	103.68820	2.28000	143.16168			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	100.47492			0.00	120,000,000	1,540,000,000
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>1,540,000,000</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>120,000,000</b>	<b>1,540,000,000</b>
IBL39 On 02/04/2018 Spot Bond			8.58500	102.74959	8.58500	102.72600			0.00	0	0
<b>Total IBL39 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 IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.14352			0.00	600,000,000	11,320,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>11,320,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>600,000,000</b>	<b>11,320,000,000</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500			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			9.24500	97.85475	9.24500	97.83059		18,490,000,000,000.00		2,000,000,000	1,000,000,000
<b>Total IBL45 SPOT</b>								<b>18,490,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For IBL45</b>								<b>18,490,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>
IBL46 On 15/01/2020 Spot Bond			9.66000	92.98426	9.66000	92.96017		11,592,000,000,000.00		1,200,000,000	600,000,000
<b>Total IBL46 SPOT</b>								<b>11,592,000,000,000.00</b>		<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For IBL46</b>								<b>11,592,000,000,000.00</b>		<b>1,200,000,000</b>	<b>600,000,000</b>
IBL49 On 02/04/2018 Spot Bond			9.01500	99.44780	9.01500	99.42385		2,884,800,000,000.00		320,000,000	80,000,000
<b>Total IBL49 SPOT</b>								<b>2,884,800,000,000.00</b>		<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For IBL49</b>								<b>2,884,800,000,000.00</b>		<b>320,000,000</b>	<b>80,000,000</b>
IBL50 On 02/08/2020 Spot Bond			9.65000	102.28219	9.65000	102.25571		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	101.63560		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	101.03097		0.00		0	0
<b>Total IBL53 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For IBL53</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
IBL54 On 31/07/2016 Spot Bond			7.96500	103.26445	7.96500	103.24200		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			9.02500	102.01757	9.02500	101.99283		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	101.82585		0.00		0	0
<b>Total IBL56 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For IBL56</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.40576		0.00		0	0
<b>Total IBL57 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			8.23500	103.72781	8.23500	103.70481				0.00	0	0
<b>Total IBL58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.98500	104.26487	8.98500	104.23970				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			10.07500	105.11838	10.07500	105.08999				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.32974				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	99.76552				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	101.65037				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.72894				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	101.81176				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	100.66378				0.00	0	0
<b>Total IBL66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			3.01000	138.02488	3.01000	137.97666				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	100.36514				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	22.04063	100.00000	21.98665				0.00	0	0
<b>Total IBL69U 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 IBL69U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.34726				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	101.38525				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				103.92042	0.00000	101.20373				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	101.23760				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			10.12500	100.95131	10.12500	100.92422				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			8.81500	107.30219	8.81500	107.27677				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	19.61224	100.00000	19.56473				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	12.08277	100.00000	12.05350				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	101.84284				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	100.53940				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	16.78576	100.00000	16.73278				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>
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.34353				0.00	0	0
<b>Total IBL85 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 IBL85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.34966			0.00	0	0
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL87 On 20/05/2019 Spot Bond			9.11500	103.02254	9.11500	102.99759			0.00	0	0
<b>Total IBL87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			9.62000	104.20706	9.62000	104.18046			0.00	0	0
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.28267			0.00	0	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL90U On 20/05/2019 Spot Bond			100.00000	18.59268	100.00000	18.53464			0.00	0	0
<b>Total IBL90U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.02403			0.00	0	0
<b>Total IBL91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond			100.00000	14.26528	100.00000	5.66668		300,000,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total IBL92 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For IBL92</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02329	100.00000	0.02324			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	99.84468			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	99.53918			0.00	0	0
<b>Total IDCG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.83000	96.79301	9.83000	96.76764		19,266,800,000,000.00	1,960,000,000	490,000,000	
<b>Total IDCG03 SPOT</b>								<b>19,266,800,000,000.00</b>	<b>1,960,000,000</b>	<b>490,000,000</b>	
<b>Total For IDCG03</b>								<b>19,266,800,000,000.00</b>	<b>1,960,000,000</b>	<b>490,000,000</b>	
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.14336			0.00	0	0
<b>Total IDCG04 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 IDCG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	100.81127				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>
IDCG05 On 24/11/2024 Spot Bond			10.45000	96.38829	10.45000	96.36161				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 13/11/2020 Spot Bond				100.00000	0.00000	101.51533				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>
IDCG07 On 13/05/2030 Spot Bond			11.29500	101.75715	11.29500	101.72470				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>
IDCG08 On 31/01/2017 Spot Bond			5.00000	102.27773	5.00000	102.26386				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>
IDCP03 On 19/10/2017 Spot Bond			5.00000	101.18083	5.00000	101.16717				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>
IDCP04 On 14/03/2018 Spot Bond			4.00000	101.33257	4.00000	101.32166				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>
IDCP05 On 17/10/2019 Spot Bond			4.00000	100.96773	4.00000	100.95680				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>
IDCP06 On 10/12/2024 Spot Bond			8.85000	100.05986	8.85000	100.03619				0.00	0	0
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 14/04/2021 Spot Bond			8.33000	103.68419	8.33000	103.83547				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>
IFC02 On 09/12/2028 Spot Bond			100.00000	7.86421	100.00000	7.84516				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	39.96782	100.00000	39.86994				0.00	0	0
<b>Total IN269U 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 IN269U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN272U On 10/11/2017 Spot Bond			100.00000	44.03997	100.00000	43.93328				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	3.37093	100.00000	3.36455				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	9.65403	100.00000	9.63064				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	14.02555	100.00000	13.99157				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	15.37713	100.00000	13.75294				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	8.55372	100.00000	8.53478				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	84.24037	100.00000	84.05149				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	11.81602	100.00000	11.78740				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	22.71965	100.00000	22.66461				0.00	0	0
<b>Total IN313U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN317U On 20/12/2016 Spot Bond			100.00000	72.39597	100.00000	72.25781				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	50.85893	100.00000	50.74321				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	36.51166	100.00000	36.42859				0.00	0	0
<b>Total IN319U 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 IN319U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN324U On 01/03/2017 Spot Bond			100.00000	61.38711	100.00000	61.23839				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	11.99341	100.00000	11.96437				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	11.97956	100.00000	11.95053				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>
IN330U On 18/04/2017 Spot Bond			100.00000	51.97420	100.00000	66.48433				0.00	0	0
<b>Total IN330U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN330U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN331U On 04/12/2019 Spot Bond			100.00000	5.69282	100.00000	100.00000				0.00	0	0
<b>Total IN331U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN331U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN332U On 04/12/2019 Spot Bond			100.00000	5.69282	100.00000	100.00000				0.00	0	0
<b>Total IN332U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN332U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.60120				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	100.59159				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	101.81644	6.50000	101.79865				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>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	87.10909				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	110.28300	10.00000	110.25500				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.58926				0.00	0	0
<b>Total ING228 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 ING228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	105.90242			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>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.00127			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	99.82833			0.00	0	0
<b>Total INLV02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.05017			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			12.18000	107.43728	12.18000	107.40238			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>
IP278U On 06/09/2016 Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0
<b>Total IP278U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP278U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500			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	100.02285			0.00	0	0
<b>Total IPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF06 On 13/04/2017 Spot Bond			8.46500	102.45059	8.46500	102.42738		1,015,800,000,000.00	120,000,000	30,000,000	
<b>Total IPF06 SPOT</b>								<b>1,015,800,000,000.00</b>	<b>120,000,000</b>	<b>30,000,000</b>	
<b>Total For IPF06</b>								<b>1,015,800,000,000.00</b>	<b>120,000,000</b>	<b>30,000,000</b>	
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.31586			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	100.32220			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	100.32645			0.00	0	0
<b>Total IPF09 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 IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	99.97767			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	99.97735			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	100.94657			0.00	0	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.65379			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	100.67198			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	100.68288			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	100.54220			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	100.54812			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	100.55404			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	101.61370			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			10.08000	98.73062	10.08000	98.70424		37,296,000,000,000.00	3,700,000,000	1,850,000,000	
<b>Total IPL10 SPOT</b>								<b>37,296,000,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>	
<b>Total For IPL10</b>								<b>37,296,000,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>	
IPL6 On 28/09/2017 Spot Bond			8.91500	103.83810	8.91500	103.81350		820,180,000,000.00	92,000,000	46,000,000	
<b>Total IPL6 SPOT</b>								<b>820,180,000,000.00</b>	<b>92,000,000</b>	<b>46,000,000</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 IPL6</b>									<b>820,180,000,000.00</b>	<b>92,000,000</b>	<b>46,000,000</b>
IPL6/R On 28/09/2017 Spot Bond			100.00000	46.42466	100.00000	46.32248			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	100.22188			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	99.32202			0.00	0	0
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	10.59031	100.00000	10.56465			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.08454			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	101.37761			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	101.05371			0.00	0	0
<b>Total IV016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			3.21000	98.93401	3.21000	136.59415			642,000,000,000.00	200,000,000	100,000,000
<b>Total IV017 SPOT</b>									<b>642,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IV017</b>									<b>642,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	101.25336	2.75000	101.24577			0.00	0	0
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.63000	155.81113	3.63000	155.75416			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	100.27478			0.00	0	2,400,000,000
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.02048			0.00	0	0
<b>Total IV023 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 IV023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	102.21598				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	98.71689				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	98.82658				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			3.72000	109.25100	3.72000	110.16436				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			3.72000	109.15992	3.72000	110.16436				0.00	0	0
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.87415				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	101.38823				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	102.03281				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			11.88000	107.32408	11.88000	107.29006				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	100.23048				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	99.75923				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	21.02245	100.00000	20.97152				0.00	0	0
<b>Total IV057U 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 IV057U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			10.77500	107.50613	10.77500	107.47547				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	103.40208				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			3.73000	154.29141	3.73000	154.23460				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>
IVA628 On 14/07/2016 Spot Bond			7.65000	99.97905	7.65000	99.93716				0.00	0	0
<b>Total IVA628 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA628</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA629 On 15/08/2016 Spot Bond			100.00000	92.17172	100.00000	91.93955				0.00	0	0
<b>Total IVA629 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA629</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA630 On 28/07/2016 Spot Bond			7.65000	99.72827	7.65000	99.64496				0.00	0	0
<b>Total IVA630 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA630</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA632 On 11/08/2016 Spot Bond			7.65000	99.43729	7.65000	99.35447				0.00	0	0
<b>Total IVA632 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA632</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA633 On 18/08/2016 Spot Bond			7.75000	99.28326	7.75000	99.19961				0.00	0	0
<b>Total IVA633 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA633</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA634 On 25/08/2016 Spot Bond			7.75000	99.13697	7.75000	99.05356				0.00	0	0
<b>Total IVA634 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA634</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA635 On 01/09/2016 Spot Bond			7.75000	98.99110	7.75000	98.90795				0.00	0	0
<b>Total IVA635 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA635</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA636 On 08/09/2016 Spot Bond			7.85000	98.83095	7.85000	98.35014				0.00	0	0
<b>Total IVA636 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA636</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA637 On 15/09/2016 Spot Bond			7.85000	98.68412	7.85000	98.20474				0.00	0	0
<b>Total IVA637 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 IVA637</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA638 On 26/09/2016 Spot Bond			7.85000	98.45427	7.85000	98.37095				0.00	0	0
<b>Total IVA638 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA638</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA640 On 06/10/2016 Spot Bond			7.85000	98.24624	7.85000	98.16327				0.00	0	0
<b>Total IVA640 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA640</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IVC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500				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>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.06806				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	99.85713				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	100.00000				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	100.04597				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	100.00000				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	100.02933				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	101.85335				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.58893				0.00	0	0
<b>Total IVC023 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 IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.40090				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	100.25489				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.89209				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>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.35001				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	100.35752				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	94.30114				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.58500	99.22082	9.58500	99.19530				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	17.21517	100.00000	17.17687				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	15.13901	100.00000	15.10193				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.75000	98.21478	9.75000	102.85189				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	101.88427				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	102.46526				0.00	0	0
<b>Total IVC046 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 IVC046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.76831				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	101.32066				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	101.03635				0.00	0	0
<b>Total IVC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.82940				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	101.64184				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	100.44680				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	100.25452				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>
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.81616				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	100.33683				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	101.45709				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	101.75508				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	100.73581				0.00	0	0
<b>Total IVC064 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 IVC064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.86999				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	100.57275				0.00	0	0
<b>Total IVC066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	101.74232				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	99.85409				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>
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	99.82786				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	101.79096				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>
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	101.33448				0.00	0	0
<b>Total IVC078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.33448				0.00	0	0
<b>Total IVC079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond			100.00000	8.81793	100.00000	8.77915				0.00	0	0
<b>Total IVC081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	2.37459	100.00000	2.37010				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	29.68109	100.00000	29.60919				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	22.18645	100.00000	22.13270				0.00	0	0
<b>Total IVC74U 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 IVC74U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	3.42975	100.00000	3.42324				0.00	0	0
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVP635 On 30/08/2016 Spot Bond			7.75000	99.03274	7.75000	98.94951				0.00	0	0
<b>Total IVP635 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVP635</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	102.09093				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	100.85979				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	100.79711				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>
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	100.98090				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>
KAP00 On 29/06/2018 Spot Bond				100.00000	0.00000	100.38148				0.00	0	0
<b>Total KAP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 29/06/2021 Spot Bond				100.00000	0.00000	100.40349				0.00	0	0
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP04 On 01/07/2019 Spot Bond			100.00000	18.32445	100.00000	18.28006				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>
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	103.53872				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	102.10059				0.00	0	0
<b>Total KSB008 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 KSB008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00: On 05/08/2020 Spot Bond				100.00000	0.00000	102.14672			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			9.00000	134.25125	9.00000	134.21913			0.00	0	0
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.43934			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	100.82268			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	100.95673			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.58608			0.00	0	0
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.92575			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08/ On 30/10/2019 Spot Bond			100.00000	17.09909	100.00000	17.05720			0.00	0	0
<b>Total LBK08/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			10.23000	99.52932	10.23000	99.50233		4,910,400,000,000.00	480,000,000	120,000,000	
<b>Total LBK11 SPOT</b>								<b>4,910,400,000,000.00</b>	<b>480,000,000</b>	<b>120,000,000</b>	
<b>Total For LBK11</b>								<b>4,910,400,000,000.00</b>	<b>480,000,000</b>	<b>120,000,000</b>	
LBK12L On 25/02/2020 Spot Bond			9.71000	103.74112	9.71000	103.71410		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	100.65397		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	29.23366	100.00000	29.16284		0.00	0	0	
<b>Total LBK14U 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 LBK14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.76307			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			9.12500	101.74795	9.12500	101.72301		59,495,000,000,000.00	6,520,000,000	3,260,000,000	
<b>Total LGL02 SPOT</b>								<b>59,495,000,000,000.00</b>	<b>6,520,000,000</b>	<b>3,260,000,000</b>	
<b>Total For LGL02</b>								<b>59,495,000,000,000.00</b>	<b>6,520,000,000</b>	<b>3,260,000,000</b>	
LGL03 On 03/04/2018 Spot Bond			9.36500	99.44766	9.36500	99.42279		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			10.28000	100.16855	10.28000	100.14097		11,924,800,000,000.00	1,160,000,000	580,000,000	
<b>Total LGL04 SPOT</b>								<b>11,924,800,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>	
<b>Total For LGL04</b>								<b>11,924,800,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.83611		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	101.12704		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	100.86981		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	102.07365		0.00	0	0	
<b>Total LHL17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LHL17</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LHL18 On 14/11/2018 Spot Bond			13.31500	102.20610	13.31500	102.17030		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			14.23000	102.53530	14.23000	102.49700		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	101.65685		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	101.35827		0.00	0	0	
<b>Total LRFA1 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 LRFA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.43285				0.00	0	0
<b>Total LRFB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.52229				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	101.34484				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	100.67765				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	101.60758				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	99.71223				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	95.88133				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>
MAQ08 On 25/08/2016 Spot Bond				100.00000	0.00000	101.00065				0.00	0	0
<b>Total MAQ084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	83.22039				0.00	0	0
<b>Total MAQ085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.87324				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.89149				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	101.75921				0.00	0	0
<b>Total MAQ0A3 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 MAQ0A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.88131			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	100.44012			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	100.56631			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	100.82457			0.00	0	0
<b>Total MBF035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.42950			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	99.84244			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	101.49268			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	101.47106			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	100.02204			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	101.34571			0.00	0	0
<b>Total MBF046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.88797			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	100.68891			0.00	0	0
<b>Total MBF048 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 MBF048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.61017				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>
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	101.33202				0.00	0	0
<b>Total MBF050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.40765				0.00	0	0
<b>Total MBF051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.33125				0.00	0	0
<b>Total MBLSA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/10/2017 Spot Bond			2.30000	97.41289	2.30000	104.80312				0.00	0	0
<b>Total MBLSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	99.57138				0.00	0	0
<b>Total MBLSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.39847				0.00	0	0
<b>Total MBLSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	55.12939	100.00000	54.99584				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	44.20960	100.00000	44.10133				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	44.26158	100.00000	44.15318				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	44.18910	100.00000	44.08205				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	59.07705	100.00000	58.93393				0.00	0	0
<b>Total MBP33U 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 MBP33U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.78064			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			9.21500	101.76709	9.21500	101.74204			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			9.26500	101.33186	9.26500	101.30678			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	102.17786	8.91000	102.15353			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	102.33075			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	100.21406			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.22198			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			8.40000	102.36328	8.40000	102.34016			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			9.23500	100.47592	9.23500	100.45127			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			10.00500	100.28647	10.00500	100.25986		3,601,800,000,000.00	360,000,000	90,000,000	
<b>Total MEFSB5 SPOT</b>								<b>3,601,800,000,000.00</b>	<b>360,000,000</b>	<b>90,000,000</b>	
<b>Total For MEFSB5</b>								<b>3,601,800,000,000.00</b>	<b>360,000,000</b>	<b>90,000,000</b>	
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.56539			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			10.03000	101.28311	10.03000	101.25585			0.00	0	0
<b>Total MFS1B 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 MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIL02 On 31/05/2017 Spot Bond			9.32500	100.61675	9.32500	100.59170			0.00	0	0
<b>Total MIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.91055			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.88000	104.39031	9.88000	103.90666		7,904,000,000,000.00	800,000,000	400,000,000	
<b>Total MMIG02 SPOT</b>								<b>7,904,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For MMIG02</b>								<b>7,904,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.50592			0.00	0	0
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2030 Spot Bond			11.65000	102.36574	11.65000	102.79844			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			11.10500	104.33300	11.10500	103.48242		23,320,500,000,000.00	2,100,000,000	1,050,000,000	
<b>Total MMIG05 SPOT</b>								<b>23,320,500,000,000.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>	
<b>Total For MMIG05</b>								<b>23,320,500,000,000.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>	
MMS01 On 10/12/2016 Spot Bond			100.00000	86.58824	100.00000	86.38498			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			9.02500	100.58019	9.02500	100.55593			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			9.01500	101.09234	9.01500	101.06811			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	86.42619	100.00000	86.23021			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	67.89516	100.00000	67.76635			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	58.54042	100.00000	58.39860			0.00	0	0
<b>Total MTN07U 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 MTN07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 19/04/2019 Spot Bond			100.00000	18.18640	100.00000	18.12837				0.00	0	1,500,000,000
<b>Total MTN08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For MTN08U</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	21.74718	100.00000	21.69906				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	8.85360	100.89771	8.83198				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	8.95844	100.61875	8.93661				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>
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.57509				0.00	0	0
<b>Total N5B23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5B23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.58156				0.00	0	0
<b>Total N5C23 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 N5C23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.65194			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	110.87232			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	11.40963	100.00000	11.38199			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	12.20458	100.00000	12.17502			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			10.15500	92.55013	10.15500	92.52522		20,310,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total NAM01 SPOT</b>								<b>20,310,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For NAM01</b>								<b>20,310,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
NAM02 On 29/06/2020 Spot Bond			9.78000	99.81526	9.78000	99.78923			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>
NBK10A On 25/07/2016 Spot Bond			8.34000	103.21915	8.34000	103.19563			0.00	0	0
<b>Total NBK10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11A On 28/11/2020 Spot Bond			9.51500	99.05617	9.51500	99.03115			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>
NBK12A On 19/03/2021 Spot Bond			9.89000	101.10736	9.89000	101.08084			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>
NBK13A On 19/03/2024 Spot Bond			9.77500	102.85404	9.77500	102.82737			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>
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	101.55949			0.00	0	3,100,000
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,100,000</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>0</b>	<b>3,100,000</b>
NBK14A On 26/06/2021 Spot Bond			9.69000	98.93141	9.69000	98.92874			0.00	0	0
<b>Total NBK14A 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 NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15 On 11/02/2022 Spot Bond			9.93000	98.93784	9.93000	98.91150			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.68569			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16 On 12/02/2025 Spot Bond			10.61000	97.49397	10.61000	97.46628		49,867,000,000,000.00	4,700,000,000	1,490,000,000	
<b>Total NBK16A SPOT</b>								<b>19,867,000,000,000.00</b>	<b>4,700,000,000</b>	<b>1,490,000,000</b>	
<b>Total For NBK16A</b>								<b>19,867,000,000,000.00</b>	<b>4,700,000,000</b>	<b>1,490,000,000</b>	
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.79326			0.00	0	0
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17 On 22/04/2026 Spot Bond			10.78000	97.31193	10.78000	97.28402		26,303,200,000,000.00	2,440,000,000	1,220,000,000	
<b>Total NBK17A SPOT</b>								<b>16,303,200,000,000.00</b>	<b>2,440,000,000</b>	<b>1,220,000,000</b>	
<b>Total For NBK17A</b>								<b>16,303,200,000,000.00</b>	<b>2,440,000,000</b>	<b>1,220,000,000</b>	
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.03253			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18 On 01/06/2020 Spot Bond			9.66000	99.82417	9.66000	99.79844			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.49027			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			10.08000	99.22061	10.08000	99.19395			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	100.19756			0.00	0	0
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20 On 01/06/2026 Spot Bond			10.50000	100.37315	10.50000	100.34508			0.00	0	0
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.26071			0.00	0	0
<b>Total NBK20B 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 NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21 On 21/07/2022 Spot Bond			11.05000	102.49653	11.05000	102.46625			6,851,000,000,000.00	620,000,000	310,000,000
<b>Total NBK21A SPOT</b>									<b>6,851,000,000,000.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
<b>Total For NBK21A</b>									<b>6,851,000,000,000.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
NBK21 On 10/11/2017 Spot Bond				100.00000	0.00000	101.41301			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22 On 19/11/2022 Spot Bond			9.20500	105.62384	9.20500	105.59801			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>
NBK22 On 12/02/2018 Spot Bond				100.00000	0.00000	101.37833			0.00	0	0
<b>Total NBK22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23 On 19/11/2025 Spot Bond			10.70000	101.53809	10.70000	101.50933			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>
NBK23 On 12/02/2020 Spot Bond				100.00000	0.00000	101.37078			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24 On 19/11/2027 Spot Bond			10.95000	101.56657	10.95000	101.53715			21,900,000,000,000.00	2,000,000,000	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>21,900,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>21,900,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
NBK24 On 11/02/2022 Spot Bond				100.00000	0.00000	101.56357			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>
NBK25 On 17/02/2023 Spot Bond			10.01500	107.39704	10.01500	107.36806			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>
NBK25 On 12/02/2025 Spot Bond				100.00000	0.00000	102.77619			0.00	0	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	12.70578	100.00000	12.67782			0.00	0	0
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26 On 22/04/2026 Spot Bond				100.00000	0.00000	102.14218			0.00	0	0
<b>Total NBK26B 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 NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27 On 10/05/2026 Spot Bond			10.59000	105.33529	10.59000	105.30576			0.00	0	0
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.04356			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	101.37001			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	101.37880			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	101.43287			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	101.45965			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	101.18643			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>
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	101.56870			0.00	0	0
<b>Total NBK33B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK33B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.63051			0.00	0	0
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.66585			0.00	0	0
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	101.70987			0.00	460,000,000	230,000,000
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
NBK3A On 09/09/2019 Spot Bond			9.14500	109.96462	9.14500	109.93791		21,948,000,000,000.00		2,400,000,000	600,000,000
<b>Total NBK3A SPOT</b>								<b>21,948,000,000,000.00</b>		<b>2,400,000,000</b>	<b>600,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK3A</b>										<b>21,948,000,000,000.00</b>	<b>2,400,000,000</b>	<b>600,000,000</b>
NBK4 On 28/10/2024 Spot Bond			11.17500	41.56656	11.17500	41.55453				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	99.87785				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>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.49397				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.58639				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.36281				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 31/01/2017 Spot Bond				100.00000	0.00000	101.77221				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.61379				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			100.00000	9.23379	100.00000	9.21142				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.34500	104.99990	10.34500	104.97113				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.61056				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			10.38000	103.87702	10.38000	103.84846				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.61379				0.00	0	0
<b>Total NCLN87 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 NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.56086				0.00	0	0
<b>Total NCLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.56093				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.61886				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.62531				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.03447				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	100.01326				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.50915				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	100.14627				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	102.20894				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	100.18459				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			10.78500	101.25335	10.78500	102.06279				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	97.94505				0.00	2,000,000,000	2,000,000,000
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</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 NED16</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	99.99978			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	99.89627			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	100.38895			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			11.58000	101.27101	11.58000	99.48689		46,088,400,000,000.00	3,980,000,000	1,990,000,000	
<b>Total NED20 SPOT</b>								<b>16,088,400,000,000.00</b>	<b>3,980,000,000</b>	<b>1,990,000,000</b>	
<b>Total For NED20</b>								<b>16,088,400,000,000.00</b>	<b>3,980,000,000</b>	<b>1,990,000,000</b>	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.17483			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	113.81421	9.44500	113.78567			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>
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	102.11609			0.00	0	0
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500			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>
NHM00 On 12/05/2021 Spot Bond			13.50000	102.27418	13.50000	102.23768			0.00	0	0
<b>Total NHM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.01631			0.00	0	0
<b>Total NHM003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.22000	180.93184	2.22000	180.87254			0.00	0	0
<b>Total NILB10 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 NILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			2.58000	105.50817	2.58000	120.22148				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	199.45830	3.45000	199.39251				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			2.97000	116.70924	2.97000	116.66859				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			3.22000	159.61702	3.22000	151.91863				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			3.13000	163.58632	3.13000	163.61725				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			9.08000	105.33247	9.08000	105.30678				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	59.17178	100.00000	59.05464				0.00	0	0
<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			9.71000	103.70590	9.71000	103.80407				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 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				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	101.20776				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	101.18658				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	101.40125				0.00	0	0
<b>Total NQ1A19 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 NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.24556				0.00	0	0
<b>Total NQ1A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.17142				0.00	0	0
<b>Total NQ1A22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.91000	103.72720	9.91000	103.82387				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	101.22894				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	101.21483				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	101.30929				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			10.11000	103.74853	10.11000	103.84371				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	101.24306				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.25013				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	101.36993				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	101.51084				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 22/05/2050 Spot Bond				100.00000	0.00000	101.27130				0.00	0	0
<b>Total NQF1D7 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 NQF1D7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	101.42426			0.00	0	0
<b>Total NQF1D8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			9.03500	108.22292	9.03500	108.19680		469,820,000,000.00	52,000,000	600,000,000	
<b>Total NRA018 SPOT</b>								<b>469,820,000,000.00</b>	<b>52,000,000</b>	<b>600,000,000</b>	
<b>Total For NRA018</b>								<b>469,820,000,000.00</b>	<b>52,000,000</b>	<b>600,000,000</b>	
NRA02: On 31/10/2022 Spot Bond			9.81000	113.75377	9.81000	113.72417		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			2.11500	182.11798	2.11500	182.05883		0.00	0	8,900,000,000	
<b>Total NRA023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>8,900,000,000</b>	
<b>Total For NRA023</b>								<b>0.00</b>	<b>0</b>	<b>8,900,000,000</b>	
NRA02: On 30/11/2028 Spot Bond			11.35000	107.38221	11.35000	107.34983		56,977,000,000,000.00	5,020,000,000	2,510,000,000	
<b>Total NRA028 SPOT</b>								<b>56,977,000,000,000.00</b>	<b>5,020,000,000</b>	<b>2,510,000,000</b>	
<b>Total For NRA028</b>								<b>56,977,000,000,000.00</b>	<b>5,020,000,000</b>	<b>2,510,000,000</b>	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.34798		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	100.63597		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	101.07542		0.00	0	0	
<b>Total NTC17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NTC17</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.05251		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	101.93989		0.00	0	0	
<b>Total NTC19 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NTC19</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.24279		0.00	0	0	
<b>Total NYT101 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NYT101</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.52250		0.00	0	0	
<b>Total NYT102 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 NYT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13I On 28/05/2020 Spot Bond			100.00000	20.34748	100.00000	20.29819			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	101.40160			0.00	0	19,300,000,000
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,300,000,000</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>	<b>19,300,000,000</b>
OML03 On 27/11/2019 Spot Bond			10.23000	98.49061	10.23000	98.46392			0.00	0	0
<b>Total OML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.78724			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			10.41000	99.44488	10.41000	101.12750		31,230,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total OML05 SPOT</b>								<b>31,230,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For OML05</b>								<b>31,230,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
OML06 On 19/03/2022 Spot Bond			10.95500	100.64394	10.95500	100.61477		32,865,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total OML06 SPOT</b>								<b>32,865,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For OML06</b>								<b>32,865,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
OML07 On 19/03/2030 Spot Bond			11.60000	99.10586	11.60000	99.97574		22,272,000,000,000.00	1,920,000,000	960,000,000	
<b>Total OML07 SPOT</b>								<b>22,272,000,000,000.00</b>	<b>1,920,000,000</b>	<b>960,000,000</b>	
<b>Total For OML07</b>								<b>22,272,000,000,000.00</b>	<b>1,920,000,000</b>	<b>960,000,000</b>	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.75398		0.00	0	0	
<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			10.94500	103.41292	10.94500	103.38299		21,890,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total OML09 SPOT</b>								<b>21,890,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For OML09</b>								<b>21,890,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
OML10 On 14/09/2025 Spot Bond			11.50000	102.92205	11.50000	102.89079		21,620,000,000,000.00	1,880,000,000	940,000,000	
<b>Total OML10 SPOT</b>								<b>21,620,000,000,000.00</b>	<b>1,880,000,000</b>	<b>940,000,000</b>	
<b>Total For OML10</b>								<b>21,620,000,000,000.00</b>	<b>1,880,000,000</b>	<b>940,000,000</b>	
OTCA2 On 31/07/2016 Spot Bond			100.00000	95.80052	100.00000	95.54974		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	110.28300	10.00000	110.25500		0.00	0	0	
<b>Total PMM12/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 PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.00027				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	100.93844				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	100.82429				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	100.88603				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	101.62272				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>
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	101.13503				0.00	0	0
<b>Total PMM27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	95.04493				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.54583				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 30/06/2021 Spot Bond			9.98000	101.27079	9.98000	99.90594				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	101.81362				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	101.83254				0.00	0	0
<b>Total PRE1A3 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 PRE1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.87456				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	102.05522				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	102.09723				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			9.01000	43.54171	9.01000	43.53122				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			7.31500	105.43986	7.31500	105.41899			667,183,594,000,000.00	91,207,600,000	179,890,100,000	
<b>Total R159 SPOT</b>									<b>667,183,594,000,000.00</b>	<b>91,207,600,000</b>	<b>179,890,100,000</b>	
<b>Total For R159</b>									<b>667,183,594,000,000.00</b>	<b>91,207,600,000</b>	<b>179,890,100,000</b>	
R159P On 15/09/2016 Spot Bond			7.14500	98.80088	7.14500	98.78178				0.00	0	0
<b>Total R159P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.65500	113.18730	8.60000	113.56627			486,505,281,712,000.00	4,100,116,150,400	1,748,753,040,600	
<b>Total R186 SPOT</b>									<b>486,505,281,712,000.00</b>	<b>4,100,116,150,400</b>	<b>1,748,753,040,600</b>	
<b>Total For R186</b>									<b>486,505,281,712,000.00</b>	<b>4,100,116,150,400</b>	<b>1,748,753,040,600</b>	
R187P On 21/12/2026 Spot Bond			8.93000	40.18843	8.93000	40.17883				0.00	0	0
<b>Total R187P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			8.85000	37.15036	8.85000	37.14157				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			1.71000	297.96358	1.71000	297.87005			62,458,064,640,000.00	36,525,184,000	24,822,917,800	
<b>Total R197 SPOT</b>									<b>62,458,064,640,000.00</b>	<b>36,525,184,000</b>	<b>24,822,917,800</b>	
<b>Total For R197</b>									<b>62,458,064,640,000.00</b>	<b>36,525,184,000</b>	<b>24,822,917,800</b>	
R202 On 07/12/2033 Spot Bond			1.82000	247.87354	1.81000	248.13137			475,272,821,660,000.00	261,138,913,000	215,439,057,600	
<b>Total R202 SPOT</b>									<b>475,272,821,660,000.00</b>	<b>261,138,913,000</b>	<b>215,439,057,600</b>	
<b>Total For R202</b>									<b>475,272,821,660,000.00</b>	<b>261,138,913,000</b>	<b>215,439,057,600</b>	
R2023 On 28/02/2023 Spot Bond			8.42000	99.52481	8.37500	99.72340			635,924,061,228,000.00	1,144,409,033,400	738,322,325,000	
<b>Total R2023 SPOT</b>									<b>635,924,061,228,000.00</b>	<b>1,144,409,033,400</b>	<b>738,322,325,000</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 R2023</b>									<b>15,924,061,228,000.00</b>	<b>144,409,033,400</b>	<b>738,322,325,000</b>
R203 On 15/09/2017 Spot Bond			7.54500	103.49257	7.46500	103.56057			511,467,464,316,000.00	1,658,246,184,800	768,711,534,400
<b>Total R203 SPOT</b>									<b>11,467,464,316,000.00</b>	<b>658,246,184,800</b>	<b>768,711,534,400</b>
<b>Total For R203</b>									<b>11,467,464,316,000.00</b>	<b>658,246,184,800</b>	<b>768,711,534,400</b>
R2030 On 31/01/2030 Spot Bond			9.00500	95.86595	9.00500	95.84276			678,587,554,326,000.00	1,074,801,505,200	661,971,801,300
<b>Total R2030 SPOT</b>									<b>8,587,554,326,000.00</b>	<b>074,801,505,200</b>	<b>661,971,801,300</b>
<b>Total For R2030</b>									<b>8,587,554,326,000.00</b>	<b>074,801,505,200</b>	<b>661,971,801,300</b>
R2032 On 31/03/2032 Spot Bond			9.12500	95.13815	9.12500	95.11496			890,822,047,975,000.00	755,158,580,600	313,853,697,800
<b>Total R2032 SPOT</b>									<b>10,822,047,975,000.00</b>	<b>755,158,580,600</b>	<b>313,853,697,800</b>
<b>Total For R2032</b>									<b>10,822,047,975,000.00</b>	<b>755,158,580,600</b>	<b>313,853,697,800</b>
R2035 On 28/02/2035 Spot Bond			9.21000	100.33358	9.21000	100.30916			061,630,016,734,000.00	875,312,705,400	566,847,630,200
<b>Total R2035 SPOT</b>									<b>1,630,016,734,000.00</b>	<b>875,312,705,400</b>	<b>566,847,630,200</b>
<b>Total For R2035</b>									<b>1,630,016,734,000.00</b>	<b>875,312,705,400</b>	<b>566,847,630,200</b>
R2037 On 31/01/2037 Spot Bond			9.26000	96.93938	9.26000	96.91528			572,136,069,568,000.00	709,733,916,800	785,506,170,300
<b>Total R2037 SPOT</b>									<b>2,136,069,568,000.00</b>	<b>709,733,916,800</b>	<b>785,506,170,300</b>
<b>Total For R2037</b>									<b>2,136,069,568,000.00</b>	<b>709,733,916,800</b>	<b>785,506,170,300</b>
R204 On 21/12/2018 Spot Bond			7.89500	100.74430	7.81500	100.89778			040,703,076,783,000.00	1,778,429,775,400	547,939,966,000
<b>Total R204 SPOT</b>									<b>10,703,076,783,000.00</b>	<b>778,429,775,400</b>	<b>547,939,966,000</b>
<b>Total For R204</b>									<b>10,703,076,783,000.00</b>	<b>778,429,775,400</b>	<b>547,939,966,000</b>
R2040 On 31/01/2040 Spot Bond			9.31000	101.15718	9.31000	101.13190			770,430,303,000,000.00	727,221,300,000	414,773,300,000
<b>Total R2040 SPOT</b>									<b>0,430,303,000,000.00</b>	<b>727,221,300,000</b>	<b>414,773,300,000</b>
<b>Total For R2040</b>									<b>0,430,303,000,000.00</b>	<b>727,221,300,000</b>	<b>414,773,300,000</b>
R2044 On 31/01/2044 Spot Bond			9.34000	98.17655	9.34000	98.15194			652,948,021,776,000.00	498,174,306,400	572,664,465,900
<b>Total R2044 SPOT</b>									<b>2,948,021,776,000.00</b>	<b>498,174,306,400</b>	<b>572,664,465,900</b>
<b>Total For R2044</b>									<b>2,948,021,776,000.00</b>	<b>498,174,306,400</b>	<b>572,664,465,900</b>
R2048 On 28/02/2048 Spot Bond			9.32000	97.47165	9.32000	97.44765			126,472,972,744,000.00	1,515,715,984,200	1,236,896,548,900
<b>Total R2048 SPOT</b>									<b>26,472,972,744,000.00</b>	<b>515,715,984,200</b>	<b>236,896,548,900</b>
<b>Total For R2048</b>									<b>26,472,972,744,000.00</b>	<b>515,715,984,200</b>	<b>236,896,548,900</b>
R207 On 15/01/2020 Spot Bond			8.09000	97.48332	8.03000	97.63938			316,219,957,628,000.00	1,522,400,489,200	761,890,518,700
<b>Total R207 SPOT</b>									<b>16,219,957,628,000.00</b>	<b>522,400,489,200</b>	<b>761,890,518,700</b>
<b>Total For R207</b>									<b>16,219,957,628,000.00</b>	<b>522,400,489,200</b>	<b>761,890,518,700</b>
R208 On 31/03/2021 Spot Bond			8.24000	96.21734	8.18000	96.41893			155,599,649,384,000.00	625,679,569,100	592,887,040,700
<b>Total R208 SPOT</b>									<b>5,599,649,384,000.00</b>	<b>625,679,569,100</b>	<b>592,887,040,700</b>
<b>Total For R208</b>									<b>5,599,649,384,000.00</b>	<b>625,679,569,100</b>	<b>592,887,040,700</b>
R209 On 31/03/2036 Spot Bond			9.22000	75.03083	9.16000	75.44249			637,740,388,496,000.00	2,021,446,896,800	993,366,804,300
<b>Total R209 SPOT</b>									<b>17,740,388,496,000.00</b>	<b>021,446,896,800</b>	<b>993,366,804,300</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 R209</b>									<b>17,740,388,496,000.00</b>	<b>021,446,896,800</b>	<b>193,366,804,300</b>
R210 On 31/03/2028 Spot Bond			1.73000	188.24718	1.73000	188.18800			110,636,133,752,000.00	63,951,522,400	110,531,022,800
<b>Total R210 SPOT</b>									<b>10,636,133,752,000.00</b>	<b>63,951,522,400</b>	<b>110,531,022,800</b>
<b>Total For R210</b>									<b>10,636,133,752,000.00</b>	<b>63,951,522,400</b>	<b>110,531,022,800</b>
R211 On 31/01/2017 Spot Bond			1.30000	140.89012	1.30000	140.84742			290,094,350,000,000.00	223,149,500,000	125,353,000,000
<b>Total R211 SPOT</b>									<b>10,094,350,000,000.00</b>	<b>223,149,500,000</b>	<b>125,353,000,000</b>
<b>Total For R211</b>									<b>10,094,350,000,000.00</b>	<b>223,149,500,000</b>	<b>125,353,000,000</b>
R212 On 31/01/2022 Spot Bond			1.71000	147.41309	1.71000	147.36679			660,338,004,960,000.00	386,162,576,000	167,540,088,000
<b>Total R212 SPOT</b>									<b>10,338,004,960,000.00</b>	<b>386,162,576,000</b>	<b>167,540,088,000</b>
<b>Total For R212</b>									<b>10,338,004,960,000.00</b>	<b>386,162,576,000</b>	<b>167,540,088,000</b>
R213 On 28/02/2031 Spot Bond			9.09500	85.83298	9.04500	86.16530			097,887,775,005,500.00	1,220,218,556,900	795,882,934,500
<b>Total R213 SPOT</b>									<b>17,887,775,005,500.00</b>	<b>220,218,556,900</b>	<b>795,882,934,500</b>
<b>Total For R213</b>									<b>17,887,775,005,500.00</b>	<b>220,218,556,900</b>	<b>795,882,934,500</b>
R214 On 28/02/2041 Spot Bond			9.25000	75.88736	9.25000	75.86883			104,075,963,100,000.00	1,740,981,185,200	618,625,325,400
<b>Total R214 SPOT</b>									<b>14,075,963,100,000.00</b>	<b>740,981,185,200</b>	<b>618,625,325,400</b>
<b>Total For R214</b>									<b>14,075,963,100,000.00</b>	<b>740,981,185,200</b>	<b>618,625,325,400</b>
R230C On 15/09/2016 Spot Bond			7.14500	98.80088	7.14500	98.78178			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>
R330C On 21/12/2016 Spot Bond			7.19500	96.96099	7.19500	96.94246			0.00	0	0
<b>Total R330C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			7.85000	93.05779	7.85000	93.03821			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			7.90000	89.48145	7.90000	89.46251			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			8.29000	85.45934	8.29000	85.44038			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			8.27000	82.09641	8.27000	82.07823			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			8.25000	78.88096	8.25000	78.86354			0.00	0	0
<b>Total R335C 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 R335C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			8.24000	75.78102	8.24000	75.76430				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			8.54000	71.96255	8.54000	71.94611				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			8.52000	69.07432	8.52000	69.05857				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			8.65500	65.83017	8.65500	65.81493				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			8.62500	63.19822	8.62500	63.18364				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			8.59500	60.68897	8.59500	60.67502				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			8.56500	58.29613	8.56500	58.28278				0.00	0	0
<b>Total R342C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R342C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			8.52500	56.05103	8.52500	56.03824				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			8.48500	53.91309	8.48500	53.90085				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			9.13000	49.24487	9.13000	49.23286				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			9.09000	47.24720	9.09000	47.23572				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			9.05000	45.34793	9.05000	45.33697				0.00	0	0
<b>Total R347C 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 R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			9.01000	43.54171	9.01000	43.53122				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			8.97000	41.82346	8.97000	41.81343				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			8.93000	40.18843	8.93000	40.17883				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			8.89000	38.63213	8.89000	38.62295				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			8.85000	37.15036	8.85000	37.14157				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	99.97546				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	101.39886				0.00	0	0
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.83458				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 17/01/2017 Spot Bond			100.00000	67.40075	100.00000	67.23568				0.00	0	0
<b>Total RCSB06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.92491				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	65.73004	100.00000	65.57080				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	40.06595	100.00000	39.96782				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	59.61610	100.00000	59.47168				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	88.35961	100.00000	88.15220				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	28.88534	100.00000	28.81537				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	41.62198	100.00000	41.51465				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	9.92260	100.00000	9.89478				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	28.74041	100.00000	28.66629				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	20.83329	100.00000	20.77956				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	12.96449	100.00000	12.93106				0.00	0	0
<b>Total RDF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.76116				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	101.46282				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	101.23320				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	100.56310				0.00	0	0
<b>Total RDFB06 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 RDFB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	101.77178			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	100.20978			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 02/12/2016 Spot Bond				100.00000	0.00000	100.96617			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	100.49477			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>
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	100.96658			0.00	0	0
<b>Total RDFC31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	100.91480			0.00	0	0
<b>Total RDFC32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	100.98326			0.00	0	0
<b>Total RDFC33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.31374			0.00	0	0
<b>Total REB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	99.86563			0.00	0	0
<b>Total REBC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	101.22893			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	100.03081			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	100.29411			0.00	0	0
<b>Total RED201 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 RED201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.24291				0.00	0	0
<b>Total RED202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.29058				0.00	0	0
<b>Total RED203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES01: On 02/03/2018 Spot Bond			100.00000	29.94329	100.00000	29.87075				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02: On 02/03/2019 Spot Bond			100.00000	17.29579	100.00000	17.25389				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03: On 02/03/2020 Spot Bond			100.00000	12.15096	100.00000	12.12153				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04: On 02/03/2021 Spot Bond			100.00000	10.13224	100.00000	10.10770				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	101.97022				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18: On 05/02/2018 Spot Bond				100.00000	0.00000	101.73706				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24: On 09/09/2016 Spot Bond				100.00000	0.00000	100.89824				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	102.21569				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	101.18198				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30: On 07/03/2021 Spot Bond				100.00000	0.00000	100.92588				0.00	0	0
<b>Total RES30 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 RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.07096				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>
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	100.13754				0.00	0	0
<b>Total RES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES33</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	91.97553				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	100.58229				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	86.11109				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	107.14708	12.35000	107.11181				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	18.25105	100.00000	18.20683				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>
RPP01U On 31/08/2018 Spot Bond			100.00000	14.98801	100.00000	14.95209				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	81.29176	100.00000	81.11111				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	16.20391	100.00000	16.08383				0.00	0	0
<b>Total RPP08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP09U On 21/11/2016 Spot Bond			100.00000	93.12263	100.00000	92.89326				0.00	0	0
<b>Total RPP09U 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 RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	102.75842			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	62.48515			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.68000	103.37310	9.68000	103.34641		2,323,200,000,000.00	240,000,000	60,000,000	
<b>Total RW21 SPOT</b>								<b>2,323,200,000,000.00</b>	<b>240,000,000</b>	<b>60,000,000</b>	
<b>Total For RW21</b>								<b>2,323,200,000,000.00</b>	<b>240,000,000</b>	<b>60,000,000</b>	
RW23 On 10/12/2023 Spot Bond			10.10500	97.84100	10.10500	97.81465		7,679,800,000,000.00	760,000,000	190,000,000	
<b>Total RW23 SPOT</b>								<b>7,679,800,000,000.00</b>	<b>760,000,000</b>	<b>190,000,000</b>	
<b>Total For RW23</b>								<b>7,679,800,000,000.00</b>	<b>760,000,000</b>	<b>190,000,000</b>	
RW28 On 10/12/2028 Spot Bond			10.59500	98.57385	10.59500	98.54604		5,085,600,000,000.00	480,000,000	120,000,000	
<b>Total RW28 SPOT</b>								<b>5,085,600,000,000.00</b>	<b>480,000,000</b>	<b>120,000,000</b>	
<b>Total For RW28</b>								<b>5,085,600,000,000.00</b>	<b>480,000,000</b>	<b>120,000,000</b>	
SBK12 On 24/11/2016 Spot Bond			8.49500	102.26815	8.49500	102.24507		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	110.28300	10.00000	110.25500		0.00	0	0	
<b>Total SBK12/R157 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK12/R157</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.58725		0.00	0	0	
<b>Total SBK13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK14 On 01/12/2017 Spot Bond			9.56500	101.26092	9.56500	101.23508		0.00	0	0	
<b>Total SBK14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	99.98994		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	100.29533		0.00	0	2,000,000,000	
<b>Total SBK16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
<b>Total For SBK16</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.97734		0.00	0	0	
<b>Total SBK17 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 SBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.60799			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	99.72871			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	102.37511			0.00	0	10,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.95432			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	101.49616			0.00	2,000,000,000	1,000,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
SBK23 On 28/05/2022 Spot Bond			11.97500	99.76110	11.97500	99.72958		47,660,500,000,000.00	3,980,000,000	1,915,000,000	
<b>Total SBK23 SPOT</b>								<b>17,660,500,000,000.00</b>	<b>3,980,000,000</b>	<b>1,915,000,000</b>	
<b>Total For SBK23</b>								<b>17,660,500,000,000.00</b>	<b>3,980,000,000</b>	<b>1,915,000,000</b>	
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.25632			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>
SBK24/ On 19/10/2025 Spot Bond			100.00000	10.69850	100.00000	10.67230			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	102.48158			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 25/04/2021 Spot Bond			11.92000	103.84382	11.92000	103.81097			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			9.41500	100.58638	9.41500	100.56109		45,568,600,000,000.00	4,840,000,000	2,420,000,000	
<b>Total SBK9 SPOT</b>								<b>15,568,600,000,000.00</b>	<b>4,840,000,000</b>	<b>2,420,000,000</b>	
<b>Total For SBK9</b>								<b>15,568,600,000,000.00</b>	<b>4,840,000,000</b>	<b>2,420,000,000</b>	
SBN33 On 15/09/2017 Spot Bond			8.86500	102.04633	8.86500	102.02229			0.00	0	0
<b>Total SBN33 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 SBN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.00249			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	100.25593			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			8.56500	103.13011	8.56500	103.10661			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	100.93229			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	101.31387			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			9.61500	102.78048	9.61500	102.75411			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			10.50000	98.91834	10.50000	98.89083		1,260,000,000,000.00	120,000,000	60,000,000	
<b>Total SBS20 SPOT</b>								<b>1,260,000,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>	
<b>Total For SBS20</b>								<b>1,260,000,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.54506			0.00	106,000,000	53,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>106,000,000</b>	<b>53,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>106,000,000</b>	<b>53,000,000</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.65161			0.00	126,000,000	63,000,000
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>126,000,000</b>	<b>63,000,000</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>126,000,000</b>	<b>63,000,000</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.80574			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			9.08500	100.70265	9.08500	100.67834			0.00	0	70,000,000
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
SBS26l On 28/02/2017 Spot Bond			100.00000	60.44178	100.00000	60.30727			0.00	0	0
<b>Total SBS26U 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 SBS26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			10.27500	103.29076	10.27500	103.26233				0.00	0	0
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	99.76400				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			9.04500	99.87863	9.04500	99.85449				0.00	0	0
<b>Total SBS29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.51000	87.14062	10.51000	87.11637				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	99.85128				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			10.70000	95.05469	10.70000	95.02762				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	100.38951				0.00	0	0
<b>Total SBS32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.56952				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			10.40000	101.58321	10.40000	101.55522			30,160,000,000,000.00	2,900,000,000	1,450,000,000	
<b>Total SBS34 SPOT</b>									<b>30,160,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
<b>Total For SBS34</b>									<b>30,160,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.89526				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	101.74691				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			9.24000	99.92890	9.24000	99.90411				0.00	0	0
<b>Total SBS37 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 SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			10.32000	97.31620	10.32000	97.28931		17,131,200,000,000.00	1,660,000,000	1,660,000,000	
<b>Total SBS38 SPOT</b>								<b>17,131,200,000,000.00</b>	<b>1,660,000,000</b>	<b>1,660,000,000</b>	
<b>Total For SBS38</b>								<b>17,131,200,000,000.00</b>	<b>1,660,000,000</b>	<b>1,660,000,000</b>	
SBS39 On 29/01/2030 Spot Bond			11.29500	93.60960	11.29500	93.58135		0.00	0	0	
<b>Total SBS39 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS39</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			9.95000	95.89203	9.95000	95.86673		11,542,000,000,000.00	1,160,000,000	580,000,000	
<b>Total SBS4 SPOT</b>								<b>11,542,000,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>	
<b>Total For SBS4</b>								<b>11,542,000,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>	
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.32695		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			10.01500	101.54693	10.01500	101.51997		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			10.68000	101.58652	10.68000	101.55781		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			10.85000	101.65647	10.85000	101.62728		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	101.41688		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	101.45688		0.00	0	0	
<b>Total SBS45 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS45</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			9.81500	108.38071	9.81500	108.35218		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	101.48733		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>	
SBSI11 On 07/12/2023 Spot Bond			3.01000	116.96826	3.01000	274.77435		0.00	0	0	
<b>Total SBSI11 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 SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI12 On 31/01/2017 Spot Bond			2.27000	138.83101	2.27000	140.11734			2,270,000,000,000.00	1,000,000,000	500,000,000
<b>Total SBSI12 SPOT</b>									<b>2,270,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SBSI12</b>									<b>2,270,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			100.00000	90.95510	100.00000	90.72843			0.00	0	0
<b>Total SBSI12/R211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12/R211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			3.36000	201.79463	3.36000	201.96559			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	41.93174	100.00000	41.83016			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	100.04431			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	85.58140	100.00000	85.38283			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				179.42056	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			2.95000	124.49949	2.95000	139.60988			0.00	0	0
<b>Total SHI05 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 SHI05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	101.81644	6.50000	101.79865				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	101.13674				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	101.25011				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			8.96500	100.18198	8.96500	100.15798				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	100.37508	8.75000	100.35160				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	101.79761				0.00	0	3,400,000
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000</b>
SHS11L On 19/11/2016 Spot Bond			100.00000	91.31514	100.00000	91.08911				0.00	0	0
<b>Total SHS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500				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	100.76106				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	100.66102				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>
SHS17L On 30/09/2016 Spot Bond			100.00000	84.76237	100.00000	84.57104				0.00	0	0
<b>Total SHS17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18L On 30/11/2016 Spot Bond			100.00000	90.71667	100.00000	90.49807				0.00	0	0
<b>Total SHS18U 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 SHS18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			9.06500	104.65774	9.06500	104.63253			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	101.78960			0.00	0	0
<b>Total SHS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.37724			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	100.38921			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			10.08000	99.62076	10.08000	99.59400			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	100.38921			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	100.62628			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>
SHS29U On 03/12/2018 Spot Bond			100.00000	22.69023	100.00000	22.63527			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			8.56500	104.06300	8.56500	104.03876		19,528,200,000,000.00	2,280,000,000	1,140,000,000	
<b>Total SLI2 SPOT</b>								<b>19,528,200,000,000.00</b>	<b>2,280,000,000</b>	<b>1,140,000,000</b>	
<b>Total For SLI2</b>								<b>19,528,200,000,000.00</b>	<b>2,280,000,000</b>	<b>1,140,000,000</b>	
SLI3 On 15/08/2018 Spot Bond			9.61500	101.90218	9.61500	101.87589		0.00	0	2,000,000,000	
<b>Total SLI3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
<b>Total For SLI3</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
SNT01 On 15/09/2017 Spot Bond			8.86500	102.04633	8.86500	102.02229		66,842,100,000,000.00	7,540,000,000	3,770,000,000	
<b>Total SNT01 SPOT</b>								<b>66,842,100,000,000.00</b>	<b>7,540,000,000</b>	<b>3,770,000,000</b>	
<b>Total For SNT01</b>								<b>66,842,100,000,000.00</b>	<b>7,540,000,000</b>	<b>3,770,000,000</b>	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.04980		0.00	0	0	
<b>Total SNT02 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 SNT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			11.07500	48.34237	11.07500	106.19371			33,225,000,000,000.00	3,000,000,000	1,500,000,000
<b>Total SNT03 SPOT</b>									<b>33,225,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For SNT03</b>									<b>33,225,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
SPDA2 On 21/08/2016 Spot Bond			100.00000		0.00000	101.25008			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	101.46575			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	101.22897			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	101.25720			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>
SPDA7 On 21/08/2019 Spot Bond			100.00000		0.00000	101.08016			0.00	0	0
<b>Total SPDA7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond			100.00000		0.00000	101.11282			0.00	0	0
<b>Total SPDA8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond			100.00000		0.00000	101.77378			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>
SSA05 On 16/04/2018 Spot Bond			100.00000		0.00000	99.94989			0.00	0	0
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			9.85500	96.43672	9.85500	96.41137			11,826,000,000,000.00	1,200,000,000	4,000,000,000
<b>Total SSA06 SPOT</b>									<b>11,826,000,000,000.00</b>	<b>1,200,000,000</b>	<b>4,000,000,000</b>
<b>Total For SSA06</b>									<b>11,826,000,000,000.00</b>	<b>1,200,000,000</b>	<b>4,000,000,000</b>
SSN00 On 01/03/2017 Spot Bond			100.00000		0.00000	101.10795			0.00	0	0
<b>Total SSN001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 26/03/2017 Spot Bond			100.00000		0.00000	100.45368			0.00	0	0
<b>Total SSN002 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 SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	102.02316				0.00	0	0
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.75000	90.81646	9.75000	90.79284				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.75000	90.81646	9.75000	90.79284				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			9.45000	93.57107	9.45000	93.54734				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.60841				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			8.34500	102.61245	8.34500	102.58966				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.60000	119.62077	2.60000	120.03635				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>
SSN01: On 21/12/2018 Spot Bond			9.61500	97.08126	9.61500	97.05635				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond			8.50000	101.13293	8.50000	101.12623				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			10.62000	99.92704	10.62000	99.89879				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.97867				0.00	0	0
<b>Total SSN018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 28/02/2031 Spot Bond			10.91500	74.30381	10.91500	74.28247				0.00	0	0
<b>Total SSN021 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 SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	99.83651				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	99.91121				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.44685				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	93.76859				0.00	0	1,300,000,000
<b>Total SSN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,000</b>
<b>Total For SSN028</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,000</b>
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.07559				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	101.27770				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	100.66791				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	101.07976				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	101.48735				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>
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	101.16935				0.00	0	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY128€ On 18/08/2016 Spot Bond				100.00000	0.00000	101.26376				0.00	0	0
<b>Total SY1286 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 SY1286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	101.06573				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>
SY1297 On 19/07/2016 Spot Bond				100.00000	0.00000	99.89595				0.00	0	0
<b>Total SY1297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1299 On 28/07/2016 Spot Bond				100.00000	0.00000	99.70647				0.00	0	0
<b>Total SY1299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	98.74203				0.00	0	0
<b>Total SY1307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1308 On 16/09/2016 Spot Bond				100.00000	0.00000	98.65707				0.00	0	0
<b>Total SY1308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1309 On 27/07/2016 Spot Bond				100.00000	0.00000	99.73177				0.00	0	0
<b>Total SY1309 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1309</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1310 On 26/07/2016 Spot Bond				100.00000	0.00000	99.80779				0.00	0	0
<b>Total SY1310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1311 On 04/08/2016 Spot Bond				100.00000	0.00000	99.56552				0.00	700,000,000	700,000,000
<b>Total SY1311 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
<b>Total For SY1311</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
SZ25 On 30/09/2025 Spot Bond			9.55000	99.26071	9.55000	99.23541				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.25014				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	101.29955				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/02/2048 Spot Bond			9.68000	94.95509	9.68000	101.84687				0.00	0	0
<b>Total T12A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	101.24975				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	101.30146				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			9.58000	103.73302	9.58000	106.82097				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>
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.20080				0.00	0	0
<b>Total T13A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.24975				0.00	0	0
<b>Total T13A14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.29866				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			9.68000	105.14114	9.68000	105.08594				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.84781				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.54622				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	100.08261				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	100.19287				0.00	0	0
<b>Total TFS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TFS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13E On 06/07/2020 Spot Bond				100.00000	0.00000	100.19686			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	101.33167			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>
TFS13E On 28/04/2017 Spot Bond				100.00000	0.00000	101.75960			0.00	0	400,000,000
<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>
TFS13E On 27/05/2019 Spot Bond				100.00000	0.00000	101.16180			0.00	0	2,488,651,800
<b>Total TFS139 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,488,651,800</b>
<b>Total For TFS139</b>									<b>0.00</b>	<b>0</b>	<b>2,488,651,800</b>
TFS84 On 28/07/2016 Spot Bond			7.51500	104.07145	7.51500	104.05008			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	99.91116			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	100.10046			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	99.93671	7.83000	99.91563			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	99.91235			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	99.90966			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	92.94470	7.39000	99.92028			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	99.91235			0.00	0	0
<b>Total TH10A7 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 TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.90966				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>
TH10A2 On 18/07/2017 Spot Bond			7.16000	93.15290	7.16000	99.92272				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>
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.90441				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>
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	99.90484				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.89456				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>
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	99.89595				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>
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.85411				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>
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	99.85888				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	99.91245				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	99.90901				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	99.92960	8.73000	99.90615				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	99.73032				0.00	0	0
<b>Total TH11A4 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 TH11A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	99.90966			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>
TH11A€ On 18/07/2041 Spot Bond			9.28500	89.42459	9.28500	97.96249		5,942,400,000,000.00	640,000,000	160,000,000	
<b>Total TH11A6 SPOT</b>								<b>5,942,400,000,000.00</b>	<b>640,000,000</b>	<b>160,000,000</b>	
<b>Total For TH11A6</b>								<b>5,942,400,000,000.00</b>	<b>640,000,000</b>	<b>160,000,000</b>	
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.62150		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>	
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	99.90966		0.00	0	0	
<b>Total TH11A8 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH11A8</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.90418		0.00	0	0	
<b>Total TH11B1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH11B1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.90536		0.00	0	0	
<b>Total TH11B2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH11B2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	99.90579		0.00	0	0	
<b>Total TH11B3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH11B3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.89476		0.00	0	0	
<b>Total TH11C1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH11C1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.89519		0.00	0	0	
<b>Total TH11C2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH11C2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	99.89893		0.00	0	0	
<b>Total TH11C3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH11C3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.86150		0.00	0	0	
<b>Total TH11D1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH11D1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.86107		0.00	0	0	
<b>Total TH11D2 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 TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	99.86320				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>
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	101.23602				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>
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.27132				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>
TH12A: On 21/08/2019 Spot Bond			9.63000	101.22214	9.63000	102.40025				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	101.25014				0.00	0	0
<b>Total TH12A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	101.29955				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond			9.54000	100.75439	9.54000	100.72860				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.24308				0.00	0	0
<b>Total TH12A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.29955				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/02/2048 Spot Bond			9.65000	87.61923	9.65000	99.74893				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.36305				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.36305				0.00	0	0
<b>Total TH12B2 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 TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.36305				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.36305				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.47587				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.47587				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.47587				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	101.47446				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	101.93326				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	101.93326				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	102.08291				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	101.92483				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	101.21767				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	101.24874				0.00	0	0
<b>Total TH13A2 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 TH13A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A2 On 21/08/2050 Spot Bond				100.00000	0.00000	101.29948			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>
TH13A3 On 21/08/2020 Spot Bond			9.78000	99.84749	9.78000	102.14356			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>
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	101.21908			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>
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.25015			0.00	0	0
<b>Total TH13A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	101.30653			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>
TH13A7 On 21/08/2020 Spot Bond			9.67000	102.41636	9.67000	103.65789		10,056,800,000,000.00	1,040,000,000	260,000,000	
<b>Total TH13A8 SPOT</b>								<b>10,056,800,000,000.00</b>	<b>1,040,000,000</b>	<b>260,000,000</b>	
<b>Total For TH13A8</b>								<b>10,056,800,000,000.00</b>	<b>1,040,000,000</b>	<b>260,000,000</b>	
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	101.20080		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>	
TH13B9 On 21/08/2020 Spot Bond				100.00000	0.00000	101.36296		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>	
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.36437		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>	
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.37544		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>	
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.34753		0.00	0	0	
<b>Total TH13B4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH13B4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.46164		0.00	0	0	
<b>Total TH13C1 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 TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.47292				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>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.44517				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>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.47304				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.92594				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>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.92594				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>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.93120				0.00	0	0
<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>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.91044				0.00	0	0
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1( On 18/07/2016 Spot Bond				100.00000	0.00000	99.90956				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			101.06155	5.72706	101.06155	5.71291				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond			100.00000	99.18478	100.00000	98.91599				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	99.91385				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	99.91010				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	99.90956				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	99.91010				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	99.90420				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	99.90420				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	99.90420				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	99.89564				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	99.89350				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For THE9C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	99.89617			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	99.85363			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	99.85098			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	99.85204			0.00	0	0
<b>Total THE9D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			9.75000	91.33101	9.75000	91.27137		11,700,000,000,000.00	1,200,000,000	10,300,000,000	
<b>Total TL20 SPOT</b>								<b>11,700,000,000,000.00</b>	<b>1,200,000,000</b>	<b>10,300,000,000</b>	
<b>Total For TL20</b>								<b>11,700,000,000,000.00</b>	<b>1,200,000,000</b>	<b>10,300,000,000</b>	
TL20/R On 22/02/2020 Spot Bond			100.00000	15.59809	100.00000	15.56858		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.28300	10.00000	110.25500		0.00	0	0	
<b>Total TL20/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL20/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN17 On 14/11/2017 Spot Bond			8.34500	102.65593	8.34500	102.63312		058,224,217,685,000.00	126,809,373,000	46,781,354,982	
<b>Total TN17 SPOT</b>								<b>58,224,217,685,000.00</b>	<b>126,809,373,000</b>	<b>46,781,354,982</b>	
<b>Total For TN17</b>								<b>58,224,217,685,000.00</b>	<b>126,809,373,000</b>	<b>46,781,354,982</b>	
TN20 On 17/09/2020 Spot Bond			9.55000	106.60444	9.55000	106.57743		033,372,075,000,000.00	108,206,500,000	29,010,900,000	
<b>Total TN20 SPOT</b>								<b>33,372,075,000,000.00</b>	<b>108,206,500,000</b>	<b>29,010,900,000</b>	
<b>Total For TN20</b>								<b>33,372,075,000,000.00</b>	<b>108,206,500,000</b>	<b>29,010,900,000</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	3.52698	100.00000	3.51844		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			10.09500	105.60709	10.09500	105.57883		431,312,913,000,000.00	42,725,400,000	19,936,600,000	
<b>Total TN23 SPOT</b>								<b>431,312,913,000,000.00</b>	<b>42,725,400,000</b>	<b>19,936,600,000</b>	
<b>Total For TN23</b>								<b>431,312,913,000,000.00</b>	<b>42,725,400,000</b>	<b>19,936,600,000</b>	
TN25 On 19/08/2025 Spot Bond			10.67000	97.11157	10.67000	97.08384		657,272,000,000,000.00	61,600,000,000	29,684,327,000	
<b>Total TN25 SPOT</b>								<b>657,272,000,000,000.00</b>	<b>61,600,000,000</b>	<b>29,684,327,000</b>	
<b>Total For TN25</b>								<b>657,272,000,000,000.00</b>	<b>61,600,000,000</b>	<b>29,684,327,000</b>	
TN27 On 14/11/2027 Spot Bond			10.62500	90.26189	10.62500	90.23651		234,600,000,000,000.00	22,080,000,000	10,590,000,000	

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 TN27 SPOT</b>									<b>14,600,000,000,000.00</b>	<b>22,080,000,000</b>	<b>10,590,000,000</b>
<b>Total For TN27</b>									<b>14,600,000,000,000.00</b>	<b>22,080,000,000</b>	<b>10,590,000,000</b>
TN30 On 09/10/2030 Spot Bond			11.14500	98.19588	11.14500	98.16678			121,257,600,000,000.00	10,880,000,000	6,950,000,000
<b>Total TN30 SPOT</b>									<b>121,257,600,000,000.00</b>	<b>10,880,000,000</b>	<b>6,950,000,000</b>
<b>Total For TN30</b>									<b>121,257,600,000,000.00</b>	<b>10,880,000,000</b>	<b>6,950,000,000</b>
TN40 On 09/10/2040 Spot Bond			11.37000	97.73292	11.37000	97.70340			18,192,000,000,000.00	1,600,000,000	800,000,000
<b>Total TN40 SPOT</b>									<b>18,192,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For TN40</b>									<b>18,192,000,000,000.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.08373			0.00	0	11,686,300
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,686,300</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>11,686,300</b>
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.67345			0.00	0	0
<b>Total TORQ10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.44746			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	101.91361			0.00	0	0
<b>Total TORQ6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.44905			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	101.48113			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	101.52923			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	110.28300	10.00000	110.25500				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	100.24949				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	100.21826				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	99.76948				0.00	100,000,000	100,000,000
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	101.08503				0.00	0	0
<b>Total TPDA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2020 Spot Bond			9.68000	100.55480	9.68000	100.52898				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	99.57259	10.00000	100.37549				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	99.58321	9.75000	100.36612				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.59529	100.00000	10.36809				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.72248				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	100.75557				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			9.93000	99.89115	9.93000	99.86469			1,191,600,000,000.00		120,000,000	30,000,000

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 TRA2A3 SPOT</b>									<b>1,191,600,000,000.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For TRA2A3</b>									<b>1,191,600,000,000.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.80809			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	100.91297			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	101.15412			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	100.70712			0.00	0	0
<b>Total TRAA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.74356			0.00	0	0
<b>Total TRAA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.30075	100.00000	8.28064			0.00	0	0
<b>Total TRAA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.83925	100.00000	8.81784			0.00	0	0
<b>Total TRAA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.76379			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	9.16236	100.00000	9.14017			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	100.76784			0.00	0	0
<b>Total TRAC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.43162	100.00000	9.40877			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	100.88099			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.71653	100.00000	12.68572				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.13060				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	16.32455	100.00000	16.28500				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01 On 31/07/2019 Spot Bond			100.00000	17.24402	100.00000	17.20225				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03 On 31/10/2020 Spot Bond			100.00000	2.70761	100.00000	2.70105				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>
TSP19 On 18/08/2016 Spot Bond				100.00000	0.00000	99.32375				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>
TSP19 On 15/09/2016 Spot Bond				100.00000	0.00000	98.75978				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>
TSP19 On 13/10/2016 Spot Bond				100.00000	0.00000	98.24581				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>
TSP19 On 27/10/2016 Spot Bond				100.00000	0.00000	97.96350				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>
TSP19 On 24/11/2016 Spot Bond				100.00000	0.00000	97.30455				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>
TSP20 On 08/12/2016 Spot Bond				100.00000	0.00000	96.99025				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>
TSP20 On 04/08/2016 Spot Bond				100.00000	0.00000	99.56228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	95.52413				0.00	0	0
<b>Total TSP202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	95.24217				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	98.95234				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	94.75290				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	94.58408				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	93.53936				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>
TSP208 On 10/11/2016 Spot Bond				100.00000	0.00000	97.41956				0.00	0	0
<b>Total TSP208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	93.23673				0.00	0	0
<b>Total TSP209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	92.90810				0.00	0	0
<b>Total TSP210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	92.61386				0.00	0	0
<b>Total TSP211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP212 On 22/12/2016 Spot Bond				100.00000	0.00000	96.56990				0.00	0	0
<b>Total TSP212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	92.35722				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP214 On 05/01/2017 Spot Bond				100.00000	0.00000	96.21580				0.00	0	0
<b>Total TSP214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	92.04184				0.00	0	0
<b>Total TSP215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	18.04092	100.00000	17.99722				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>
TWC14 On 28/07/2016 Spot Bond				100.00000	0.00000	101.53501				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>
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	100.95674				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 24/08/2016 Spot Bond				100.00000	0.00000	101.10337				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 12/07/2016 Spot Bond				100.00000	0.00000	100.00000				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 25/07/2016 Spot Bond				100.00000	0.00000	101.96855				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	100.06536				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	101.81062				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>
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	101.55880				0.00	0	0
<b>Total TWC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 15/08/2016 Spot Bond				100.00000	0.00000	101.38904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 17/08/2016 Spot Bond				100.00000	0.00000	101.34768				0.00	0	0
<b>Total TWC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 19/08/2016 Spot Bond				100.00000	0.00000	101.11123				0.00	0	0
<b>Total TWC175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 22/08/2016 Spot Bond				100.00000	0.00000	101.08986				0.00	0	0
<b>Total TWC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	101.04820				0.00	0	0
<b>Total TWC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	100.96263				0.00	0	0
<b>Total TWC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	100.56226				0.00	0	0
<b>Total TWC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.45682				0.00	0	0
<b>Total TWC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 12/10/2016 Spot Bond			100.00000	83.55526	100.00000	83.37162			220,000,000,000,000.00	12,200,000,000	12,200,000,000	
<b>Total TWC185 SPOT</b>									<b>20,000,000,000,000.00</b>	<b>12,200,000,000</b>	<b>12,200,000,000</b>	
<b>Total For TWC185</b>									<b>20,000,000,000,000.00</b>	<b>12,200,000,000</b>	<b>12,200,000,000</b>	
TWCJ2 On 25/07/2016 Spot Bond				100.00000	0.00000	102.00624			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>	
TWCJ2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.10571			0.00	0	0	
<b>Total TWCJ27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWCJ27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TWCM2 On 25/07/2016 Spot Bond				100.00000	0.00000	101.86323			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>	
TWCM2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.03996			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TWCM27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.58000	108.01361	9.58000	107.98615			1,149,600,000,000.00	120,000,000	30,000,000
<b>Total UG21 SPOT</b>									<b>1,149,600,000,000.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For UG21</b>									<b>1,149,600,000,000.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
UG26 On 09/03/2026 Spot Bond			10.55000	108.43637	10.55000	108.40607			2,532,000,000,000.00	240,000,000	60,000,000
<b>Total UG26 SPOT</b>									<b>2,532,000,000,000.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For UG26</b>									<b>2,532,000,000,000.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	6.81289	100.00000	8.11018			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	7.37366	100.00000	9.12539			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	7.62340	100.00000	9.46185			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	7.90846	100.00000	9.83328			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>
VJA05L On 20/04/2024 Spot Bond			100.00000	7.36057	100.00000	9.72843			0.00	0	0
<b>Total VJA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	6.65970	100.00000	7.92662			0.00	0	0
<b>Total VJB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB02L On 20/04/2023 Spot Bond			100.00000	7.29182	100.00000	9.02328			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	7.43352	100.00000	9.22499			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	7.70226	100.00000	9.57610			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>
VJB05L On 20/04/2024 Spot Bond			100.00000	7.17504	100.00000	9.48195			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC14 On 02/08/2016 Spot Bond				100.00000	0.00000	101.59976				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	100.83421				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	100.33198				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	28.95845	100.00000	28.88829				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>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.61139				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	100.39829				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	101.58800				0.00	0	0
<b>Total VKE06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.89101				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>
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.38333				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	6.40739	100.00000	7.62430				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	7.06934	100.00000	8.74570				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	8.64736	100.00000	10.73917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	4.47710	100.00000	5.55352			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>
VPA05L On 20/04/2024 Spot Bond			100.00000	7.21317	100.00000	9.53260			0.00	0	0
<b>Total VPA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01L On 20/01/2023 Spot Bond			100.00000	6.25420	100.00000	7.44074			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	6.98751	100.00000	8.64359			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	8.83744	100.00000	10.97628			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	4.27090	100.00000	5.29634			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>
VPB05L On 20/04/2024 Spot Bond			100.00000	6.98528	100.00000	9.22985			0.00	0	0
<b>Total VPB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00083	100.00000	0.00082			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>
WS05 On 01/08/2018 Spot Bond			1.84000	250.61112	1.84000	250.53154		368,000,000,000.00	200,000,000	213,400,000	
<b>Total WS05 SPOT</b>								<b>368,000,000,000.00</b>	<b>200,000,000</b>	<b>213,400,000</b>	
<b>Total For WS05</b>								<b>368,000,000,000.00</b>	<b>200,000,000</b>	<b>213,400,000</b>	
WSP2 On 28/05/2017 Spot Bond			7.93500	102.03523	7.93500	102.01365		31,740,000,000,000.00	4,000,000,000	2,000,000,000	
<b>Total WSP2 SPOT</b>								<b>31,740,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For WSP2</b>								<b>31,740,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
WSP3 On 28/05/2019 Spot Bond			8.36500	102.74693	8.36500	102.72405		0.00	0	0	
<b>Total WSP3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For WSP3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
WSP4 On 28/05/2020 Spot Bond			8.65500	102.26988	8.65500	102.24634		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			8.89500	101.56287	8.89500	101.53885				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			7.76000	78.32314	7.76000	78.30694				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	84.49074	100.00000	84.29561				0.00	0	0
<b>Total ZA029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>										<b>2.28e+017</b>	<b>24,606,481,493,500</b>	<b>259,616,332,018</b>
<b>Total for SPOT :</b>										<b>2.28e+017</b>	<b>606,481,493,500</b>	<b>259,616,332,018</b>
<b>Total Futures</b>										<b>2.28e+017</b>	<b>606,481,496,521</b>	<b>259,617,086,028</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>66,080</b>
<b>Grand Total:</b>										<b>2.28e+017</b>	<b>606,481,496,521</b>	<b>259,617,152,108</b>