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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/03/2016

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/08/2016			128.42092	128.42092	128.43087	128.43087			0.00	0	0
<b>Total EL28 Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
EL28	On	04/08/2016	126.86	Call			1,570.87000	1.57087	1,560,920		0.00	0	0
EL28	On	04/08/2016	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.87	Call			1,560.87000	1.56087	1,550,920		0.00	0	0
EL28	On	04/08/2016	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.88	Call			1,550.87000	1.55087	1,540,920		0.00	0	0
EL28	On	04/08/2016	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total EL28 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ES33	On	05/05/2016			10.86662	75.08068	10.91384	74.79100			0.00	0	8,776
ES33	On	04/08/2016			10.96334	76.50359	11.01209	76.20904			0.00	0	0
ES33	On	03/11/2016			11.05605	74.17997	11.10632	73.88058			0.00	0	0
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,776</b>
ES33	On	05/05/2016	9.99	Put			5,999.92000	5.99992	5,710,240		0.00	0	0
ES33	On	05/05/2016	10.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.00	Put		5,931.05000	5.93105	5,641,370		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put		5,862.28000	5.86228	5,572,600		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put		4,886.48000	4.88648	4,591,930		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put		4,820.06000	4.82006	4,525,510		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put		4,753.73000	4.75373	4,459,180		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call		1,194.03000	1.19403	1,493,420		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		1,078.12000	1.07812	1,377,510		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		1,136.11000	1.13611	1,435,500		0.00	0	0
<b>Total ES33 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	<b>8,776</b>
ES42	On	05/05/2016	Bond Future			11.00264	79.00463	11.05499	78.64311		0.00	0	7,250
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	<b>7,250</b>
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	<b>7,250</b>
I2025	On	05/05/2016	Bond Future			123.42297	123.42297	123.33151	123.33151		0.00	0	4,606
I2025	On	04/08/2016	Bond Future			124.51973	124.51973	124.42865	124.42865		0.00	0	0
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	<b>4,606</b>
I2025	On	05/05/2016	Bond Future	125.99	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put		2,658.49000	2.65849	2,567,030		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put		2,668.49000	2.66849	2,577,030		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put		2,678.49000	2.67849	2,587,030		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call		568.65000	0.56865	659,730		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		558.65000	0.55865	649,730		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put		0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call		578.65000	0.57865	669,730		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	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>4,606</b>
I2033	On	05/05/2016	Bond Future			102.91300	102.91300	102.92028	102.92028		0.00	0	1,032

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,032</b>
I2033	On	05/05/2016	Bond Future	102.39	Call			530.28000	0.53028	523,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			520.28000	0.52028	513,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			510.28000	0.51028	503,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2033 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>1,032</b>
I2038	On	05/05/2016	Bond Future			128.86727	128.86727	128.87612	128.87612			128,867,270.00	1,000	17,007
I2038	On	04/08/2016	Bond Future			129.91109	129.91109	129.92235	129.92235			0.00	0	0
<b>Total I2038 Future</b>												<b>128,867,270.00</b>	<b>1,000</b>	<b>17,007</b>
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			2,113.88000	2.11388	2,122,730		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			2,123.88000	2.12388	2,132,730		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			2,133.88000	2.13388	2,142,730		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			612.35000	0.61235	601,090		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			602.35000	0.60235	591,090		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Call			622.35000	0.62235	611,090		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>128,867,270.00</b>	<b>1,000</b>	<b>17,007</b>
I2046	On	05/05/2016	Bond Future			127.73165	127.73165	127.74039	127.74039			25,546,330.00	200	12,720
I2046	On	04/08/2016	Bond Future			130.16252	130.16252	130.17284	130.17284			0.00	0	0
<b>Total I2046 Future</b>												<b>25,546,330.00</b>	<b>200</b>	<b>12,720</b>
I2046	On	05/05/2016	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			2,249.61000	2.24961	2,258,350		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			2,259.61000	2.25961	2,268,350		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			2,269.61000	2.26961	2,278,350		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			1,172.84000	1.17284	1,162,520		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			1,162.84000	1.16284	1,152,520		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.02	Call			1,152.84000	1.15284	1,142,520		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>												<b>25,546,330.00</b>	<b>200</b>	<b>12,720</b>
I2050	On	05/05/2016	Bond Future			136.35828	136.35828	136.69209	136.69209			27,271,656.00	200	16,302
I2050	On	04/08/2016	Bond Future			137.38464	137.38464	137.72742	137.72742			0.00	0	0
<b>Total I2050 Future</b>												<b>27,271,656.00</b>	<b>200</b>	<b>16,302</b>
I2050	On	05/05/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			1,297.91000	1.29791	1,631,720		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			1,307.91000	1.30791	1,641,720		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			1,317.91000	1.31791	1,651,720		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			1,392.58000	1.39258	1,735,360		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			1,402.58000	1.40258	1,745,360		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			1,412.58000	1.41258	1,755,360		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>27,271,656.00</b>	<b>200</b>	<b>16,302</b>
R186	On	05/05/2016	Bond Future			9.40407	111.28375	9.45629	110.92149		11.68	0.00	0	54,639
R186	On	04/08/2016	Bond Future			9.47423	108.08889	9.52847	107.72052		11.62	0.00	0	0
<b>Total R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>54,639</b>
R186	On	05/05/2016	Bond Future	7.56	Call			11.02000	0.01102	12,740	11.36	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			14,315.71000	14.31571	13,955,170	11.36	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			8,302.79000	8.30279	7,963,340	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			695.79000	0.69579	768,290	11.55	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			5,007.42000	5.00742	4,717,660	11.55	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			4,012.26000	4.01226	4,258,680	12.06	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			1,067.46000	1.06746	951,620	12.06	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			184.26000	0.18426	207,700	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			8,231.88000	8.23188	7,893,060	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			549.69000	0.54969	609,470	11.52	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			5,595.17000	5.59517	5,292,690	11.52	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			4,346.28000	4.34628	4,603,190	12.10	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			936.70000	0.93670	831,350	12.10	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			1,565.66000	1.56566	1,701,240	11.68	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			173.31000	0.17331	195,510	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			8,373.89000	8.37389	8,033,830	11.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	8.34	Call			178.72000	0.17872	201,530	11.39	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			3,006.61000	3.00661	2,779,930	11.68	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			3,872.46000	3.87246	4,114,230	12.04	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			1,127.73000	1.12773	1,007,240	12.04	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.50	Put			8,160.44000	8.16044	7,860,800	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			882.85000	0.88285	952,460	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			8,100.35000	8.10035	7,801,590	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			854.95000	0.85495	922,800	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			8,220.75000	8.22075	7,920,230	11.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			868.82000	0.86882	937,550	11.38	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,790</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>72,429</b>
R197	On	05/05/2016	Bond Future			293.97749	293.97749	293.99876	293.99876			252,232,686.42	858	2,286
R197	On	04/08/2016	Bond Future			293.07610	293.07610	293.10513	293.10513			0.00	0	0
<b>Total R197 Future</b>												<b>252,232,686.42</b>	<b>858</b>	<b>2,286</b>
R197	On	05/05/2016	Bond Future	300.01	Put			6,011.24000	6.01124	6,032,510		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			5,991.24000	5.99124	6,012,510		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			6,001.24000	6.00124	6,022,510		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			854.87000	0.85487	883,900		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			864.87000	0.86487	893,900		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			874.87000	0.87487	903,900		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>252,232,686.42</b>	<b>858</b>	<b>2,286</b>
R202	On	05/05/2016	Bond Future			241.39560	241.39560	241.41261	241.41261		9.10	9,173,032.80	38	43,443
R202	On	04/08/2016	Bond Future			242.53936	242.53936	242.56148	242.56148		8.51	0.00	0	0
<b>Total R202 Future</b>												<b>9,173,032.80</b>	<b>38</b>	<b>43,443</b>
R202	On	05/05/2016	Bond Future	247.01	Call			1,764.27000	1.76427	1,733,770	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			7,361.66000	7.36166	7,348,170	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			1,769.85000	1.76985	1,739,320	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			7,347.24000	7.34724	7,333,720	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			1,767.06000	1.76706	1,736,540	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			7,354.45000	7.35445	7,340,940	9.53	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			5,329.06000	5.32906	5,300,140	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			6,007.58000	6.00758	6,000,780	8.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.25	Call			5,324.37000	5.32437	5,295,450	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			6,012.89000	6.01289	6,006,090	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			5,319.68000	5.31968	5,290,770	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			6,018.20000	6.01820	6,011,410	8.91	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>9,173,032.80</b>	<b>38</b>	<b>43,443</b>
R2023	On	05/05/2016	Bond Future			9.27391	93.92183	9.32647	93.67377		9.19	0.00	0	9,781
R2023	On	04/08/2016	Bond Future			9.35249	95.70180	9.40757	95.44970		8.59	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.42861	93.60804	9.48627	93.35219		8.65	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,781</b>
R2023	On	05/05/2016	Bond Future	8.24	Call			122.71000	0.12271	138,870	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			5,424.41000	5.42441	5,192,510	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			126.57000	0.12657	143,170	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			5,377.77000	5.37777	5,146,310	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			130.53000	0.13053	147,580	8.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			5,331.26000	5.33126	5,100,250	8.98	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			427.75000	0.42775	465,100	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			5,960.82000	5.96082	5,746,070	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			435.44000	0.43544	473,320	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			5,919.39000	5.91939	5,705,170	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			443.23000	0.44323	481,660	8.38	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			5,878.09000	5.87809	5,664,420	8.38	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			2,156.27000	2.15627	2,045,960	8.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			3,265.13000	3.26513	3,409,370	8.83	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			2,193.33000	2.19333	2,081,720	8.83	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			3,290.03000	3.29003	3,434,920	8.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			2,174.59000	2.17459	2,063,630	8.84	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			3,315.32000	3.31532	3,460,860	8.84	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>9,781</b>
R203	On	05/05/2016	Bond Future			8.38671	101.06667	8.43981	101.00031		1.99	0.00	0	54,114
R203	On	04/08/2016	Bond Future			8.56370	102.98211	8.62892	102.91522		1.60	0.00	0	0
R203	On	03/11/2016	Bond Future			8.77875	100.78760	8.86228	100.72062		1.33	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>54,114</b>
R203	On	05/05/2016	Bond Future	7.24	Call			11.48000	0.01148	13,470	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,526.26000	1.52626	1,461,890	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			11.96000	0.01196	14,020	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,513.98000	1.51398	1,449,680	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			12.46000	0.01246	14,600	1.93	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,501.73000	1.50173	1,437,510	1.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2016	Bond Future	7.26	Put			1,459.36000	1.45936	1,398,090	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			39.52000	0.03952	44,930	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,478.43000	1.47843	1,416,950	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			40.39000	0.04039	45,900	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,468.83000	1.46883	1,407,450	1.53	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			41.39000	0.04139	47,010	1.53	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			447.25000	0.44725	480,330	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			465.11000	0.46511	431,210	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			451.53000	0.45153	484,800	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			461.37000	0.46137	427,660	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			455.84000	0.45584	489,300	1.38	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			457.66000	0.45766	424,140	1.38	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>54,114</b>
R2030	On	05/05/2016	Bond Future			9.77933	88.88643	9.83134	88.53618			0.00	0	17,366
R2030	On	04/08/2016	Bond Future			9.85151	86.56279	9.90526	86.20652			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,366</b>
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			5,921.37000	5.92137	5,571,120		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			5,847.68000	5.84768	5,497,430		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			5,774.08000	5.77408	5,423,830		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			1,724.72000	1.72472	2,080,990		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>17,366</b>
R2032	On	05/05/2016	Bond Future			9.91856	87.67467	9.97567	87.26867		16.11	0.00	0	9,231
R2032	On	04/08/2016	Bond Future			9.98905	89.33629	10.04797	88.92329		15.39	0.00	0	0
R2032	On	03/11/2016	Bond Future			10.05327	86.89293	10.11398	86.47301		15.53	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,231</b>
R2032	On	05/05/2016	Bond Future	8.99	Call			331.23000	0.33123	372,660	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			7,752.52000	7.75252	7,387,950	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			340.07000	0.34007	382,450	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			7,681.46000	7.68146	7,317,840	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			349.10000	0.34910	392,440	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			7,610.69000	7.61069	7,248,030	15.79	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			8,812.41000	8.81241	8,481,220	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,024.08000	1.02408	1,106,880	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			8,748.52000	8.74852	8,418,320	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/08/2016	Bond Future	8.99	Call			993.50000	0.99350	1,074,340	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			8,876.57000	8.87657	8,544,410	15.09	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,008.71000	1.00871	1,090,520	15.09	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			5,086.94000	5.08694	5,318,640	15.93	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			3,953.92000	3.95392	3,765,700	15.93	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			5,123.69000	5.12369	5,356,380	15.94	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			3,923.14000	3.92314	3,735,910	15.94	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			5,160.83000	5.16083	5,394,510	15.95	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			3,892.82000	3.89282	3,706,580	15.95	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>9,231</b>
R2035	On	05/05/2016	Bond Future			9.99504	92.28553	10.04178	91.92267			0.00	0	4,019
R2035	On	04/08/2016	Bond Future			10.06193	94.03452	10.11010	93.66545			0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,019</b>
R2035	On	05/05/2016	Bond Future	10.35	Call			2,336.91000	2.33691	2,699,770		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			2,411.14000	2.41114	2,774,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Call			2,485.26000	2.48526	2,848,120		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			1,803.42000	1.80342	2,172,490		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			1,877.36000	1.87736	2,246,430		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			1,951.21000	1.95121	2,320,280		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>4,019</b>
R2037	On	05/05/2016	Bond Future			10.04288	88.96245	10.08967	88.60234		17.44	0.00	0	40,778
R2037	On	04/08/2016	Bond Future			10.11332	86.38973	10.16155	86.02343		17.50	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.17278	88.04947	10.22235	87.67712		16.89	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,778</b>
R2037	On	05/05/2016	Bond Future	8.99	Call			276.26000	0.27626	303,160	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			9,416.32000	9.41632	9,083,110	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			284.05000	0.28405	311,610	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			9,334.23000	9.33423	9,001,680	17.10	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			292.07000	0.29207	320,320	17.11	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			9,252.50000	9.25250	8,920,640	17.11	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			8,688.75000	8.68875	8,407,630	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,368.03000	1.36803	1,451,340	17.27	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/08/2016	Bond Future	9.24	Put			8,822.17000	8.82217	8,539,180	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,387.55000	1.38755	1,471,800	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			8,755.39000	8.75539	8,473,340	17.27	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,407.08000	1.40708	1,492,260	17.27	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			5,446.90000	5.44690	5,648,100	17.18	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			4,426.34000	4.42634	4,255,190	17.18	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			5,486.30000	5.48630	5,688,380	17.19	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			4,392.36000	4.39236	4,222,090	17.19	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			5,407.61000	5.40761	5,607,930	17.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			4,460.54000	4.46054	4,288,510	17.17	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>40,778</b>
R204	On	05/05/2016	Bond Future			8.75696	101.33131	8.80140	101.23053		3.79	0.00	0	33,079
R204	On	04/08/2016	Bond Future			8.89232	99.21063	8.94167	99.10868		3.46	0.00	0	0
R204	On	03/11/2016	Bond Future			9.02054	101.11622	9.07559	101.01350		3.18	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>33,079</b>
R204	On	05/05/2016	Bond Future	7.74	Call			44.43000	0.04443	49,710	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			2,487.35000	2.48735	2,391,850	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			45.98000	0.04598	51,420	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			2,465.53000	2.46553	2,370,190	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			47.62000	0.04762	53,230	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			2,443.81000	2.44381	2,348,640	3.68	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			139.89000	0.13989	152,040	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			2,660.95000	2.66095	2,571,150	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			142.84000	0.14284	155,200	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,642.59000	2.64259	2,553,000	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			145.71000	0.14571	158,270	3.36	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,624.15000	2.62415	2,534,760	3.36	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,211.90000	1.21190	1,266,190	3.26	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			961.66000	0.96166	913,230	3.26	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,222.47000	1.22247	1,277,030	3.26	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			953.64000	0.95364	905,480	3.26	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,233.08000	1.23308	1,287,920	3.27	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			945.67000	0.94567	897,790	3.27	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>33,079</b>
R2040	On	05/05/2016	Bond Future			10.11318	92.49738	10.17021	92.03206		17.96	0.00	0	1,812
R2040	On	04/08/2016	Bond Future			10.18413	89.74110	10.24293	89.26766		18.03	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,812</b>
R2040	On	05/05/2016	Bond Future	9.51	Put			6,519.04000	6.51904	6,147,020	17.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/05/2016	Bond Future	9.49	Call			838.39000	0.83839	928,460	17.73	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			6,661.94000	6.66194	6,286,690	17.73	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			856.89000	0.85689	948,570	17.73	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			6,590.33000	6.59033	6,216,690	17.73	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			875.57000	0.87557	968,870	17.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,838.98000	1.83898	1,971,300	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			8,233.05000	8.23305	7,891,930	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,863.25000	1.86325	1,996,880	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			8,167.48000	8.16748	7,827,670	17.80	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,887.72000	1.88772	2,022,670	17.81	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			8,102.24000	8.10224	7,763,750	17.81	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>1,812</b>
R2044	On	05/05/2016	Bond Future			10.09089	89.95618	10.15299	89.44560		18.61	0.00	0	20,918
R2044	On	04/08/2016	Bond Future			10.15866	87.27701	10.22267	86.75738		18.70	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.21586	88.95377	10.28165	88.42520		18.06	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,918</b>
R2044	On	05/05/2016	Bond Future	8.99	Put			10,743.24000	10.74324	10,268,130	18.14	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			252.35000	0.25235	288,720	18.14	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			10,650.89000	10.65089	10,176,680	18.14	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			259.83000	0.25983	297,140	18.15	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			10,559.18000	10.55918	10,085,910	18.15	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			245.33000	0.24533	280,800	18.14	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,898.57000	1.89857	2,048,170	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			8,186.67000	8.18667	7,816,640	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,923.51000	1.92351	2,074,570	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			8,120.53000	8.12053	7,751,960	18.46	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,948.66000	1.94866	2,101,190	18.47	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			8,054.75000	8.05475	7,687,650	18.47	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			5,840.67000	5.84067	6,130,290	18.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			4,825.50000	4.82550	4,586,550	18.41	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			5,882.46000	5.88246	6,173,300	18.42	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			4,789.08000	4.78908	4,551,350	18.42	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			5,924.08000	5.92408	6,216,150	18.43	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			4,752.61000	4.75261	4,516,110	18.43	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>20,918</b>
R2048	On	05/05/2016	Bond Future			10.09665	88.92098	10.15353	88.44623		19.14	0.00	0	63,832
R2048	On	04/08/2016	Bond Future			10.15899	90.60613	10.21755	90.12309		18.33	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.21829	87.90728	10.27851	87.41591		18.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>63,832</b>
R2048 On 05/05/2016 Bond Future	8.99	Call			247.19000	0.24719	279,030	18.65	0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			10,974.05000	10.97405	10,531,140	18.65	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			254.33000	0.25433	286,990	18.65	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			10,879.10000	10.87910	10,437,010	18.65	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			261.92000	0.26192	295,430	18.66	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			10,784.79000	10.78479	10,343,550	18.66	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Call			1,409.06000	1.40906	1,516,950	17.98	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			9,963.28000	9.96328	9,588,130	17.98	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			1,368.04000	1.36804	1,473,460	17.97	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Put			10,116.90000	10.11690	9,739,280	17.97	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Call			1,388.45000	1.38845	1,495,100	17.97	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Put			10,039.90000	10.03990	9,663,510	17.97	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Call			5,779.94000	5.77994	6,044,090	18.90	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			5,043.03000	5.04303	4,815,810	18.90	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			5,821.49000	5.82149	6,086,790	18.90	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			5,004.72000	5.00472	4,778,650	18.90	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			5,863.44000	5.86344	6,129,890	18.91	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Put			4,966.96000	4.96696	4,742,040	18.91	0.00	0	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>63,832</b>
R207 On 05/05/2016 Bond Future			8.96612	97.01045	9.00960	96.88103		5.34	0.00	0	41,997
R207 On 04/08/2016 Bond Future			9.08248	95.20460	9.12942	95.07343		5.00	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>41,997</b>
R207 On 05/05/2016 Bond Future	7.56	Call			16.39000	0.01639	18,410	5.15	0.00	0	43
R207 On 05/05/2016 Bond Future	7.56	Put			4,450.03000	4.45003	4,322,630	5.15	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Call			45.70000	0.04570	50,930	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Put			3,603.51000	3.60351	3,479,320	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Call			47.34000	0.04734	52,740	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Put			3,574.04000	3.57404	3,450,020	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Call			49.03000	0.04903	54,610	5.17	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Put			3,544.64000	3.54464	3,420,800	5.17	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Call			240.12000	0.24012	258,620	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Put			3,430.07000	3.43007	3,317,400	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Call			231.13000	0.23113	249,070	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Put			3,479.26000	3.47926	3,366,030	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Call			235.59000	0.23559	253,810	4.86	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Put			3,454.63000	3.45463	3,341,680	4.86	0.00	0	0
<b>Total R207 Option</b>									<b>0.00</b>	<b>0</b>	<b>43</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>42,040</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future			9.10167	91.60594	9.14447	91.44949		7.09	0.00	0	45,179
R208	On	04/08/2016	Bond Future			9.19756	93.34209	9.24295	93.18335		6.52	0.00	0	0
R208	On	03/11/2016	Bond Future			9.28548	91.73176	9.33358	91.57104		6.46	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>45,179</b>
R208	On	05/05/2016	Bond Future	8.00	Put			4,368.18000	4.36818	4,219,130	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			71.99000	0.07199	79,610	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			4,331.90000	4.33190	4,183,070	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			67.38000	0.06738	74,560	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			4,404.54000	4.40454	4,255,270	6.91	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			69.65000	0.06965	77,050	6.91	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			248.01000	0.24801	266,740	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			4,756.37000	4.75637	4,616,360	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			252.57000	0.25257	271,600	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			4,723.89000	4.72389	4,584,180	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			257.47000	0.25747	276,790	6.30	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			4,691.76000	4.69176	4,552,340	6.30	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,613.85000	1.61385	1,542,390	6.61	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,417.69000	2.41769	2,507,360	6.61	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,599.70000	1.59970	1,528,650	6.61	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			2,436.92000	2.43692	2,527,010	6.62	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,585.93000	1.58593	1,515,300	6.62	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,398.82000	2.39882	2,488,080	6.61	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>45,179</b>
R209	On	05/05/2016	Bond Future			9.92694	69.02208	9.97360	68.72251		18.51	272,292,105.60	3,945	35,939
R209	On	04/08/2016	Bond Future			9.98838	70.33024	10.03635	70.02551		17.75	0.00	0	0
R209	On	03/11/2016	Bond Future			10.04399	68.53011	10.09323	68.22034		17.96	0.00	0	0
<b>Total R209 Future</b>												<b>272,292,105.60</b>	<b>3,945</b>	<b>35,939</b>
R209	On	05/05/2016	Bond Future	8.25	Call			28.70000	0.02870	31,990	18.02	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			12,591.34000	12.59134	12,295,060	18.02	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			299.75000	0.29975	328,570	18.14	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			7,071.14000	7.07114	6,800,390	18.14	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			307.85000	0.30785	337,350	18.14	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			7,005.31000	7.00531	6,735,240	18.14	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			316.11000	0.31611	346,300	18.15	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			6,939.75000	6.93975	6,670,370	18.15	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,351.22000	1.35122	1,431,270	17.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			6,554.09000	6.55409	6,329,410	17.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,070.82000	2.07082	2,180,990	17.68	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			4,922.41000	4.92241	4,727,850	17.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	10.60	Call			5,294.00000	5.29400	5,494,380	18.48	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			1,866.49000	1.86649	1,762,140	18.48	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,314.85000	1.31485	1,393,230	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			6,659.72000	6.65972	6,433,370	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,332.95000	1.33295	1,412,170	17.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			6,606.77000	6.60677	6,381,260	17.51	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			4,565.64000	4.56564	4,734,360	18.39	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			3,655.15000	3.65515	3,514,100	18.39	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			4,598.69000	4.59869	4,768,140	18.40	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			3,626.85000	3.62685	3,486,530	18.40	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			4,631.83000	4.63183	4,802,020	18.41	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			3,598.74000	3.59874	3,459,160	18.41	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,920</b>
<b>Total For R209</b>												<b>272,292,105.60</b>	<b>3,945</b>	<b>60,859</b>
R210	On	05/05/2016	Bond Future			180.18772	180.18772	180.20062	180.20062			0.00	0	1,554
R210	On	04/08/2016	Bond Future			183.61693	183.61693	183.63194	183.63194			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,554</b>
R210	On	05/05/2016	Bond Future	185.00	Put			4,799.38000	4.79938	4,812,280		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			4,809.38000	4.80938	4,822,280		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			4,789.38000	4.78938	4,802,280		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			2,131.94000	2.13194	2,116,930		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			2,121.94000	2.12194	2,106,930		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			2,111.94000	2.11194	2,096,930		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,554</b>
R211	On	05/05/2016	Bond Future			137.58596	137.58596	137.59265	137.59265			0.00	0	62
R211	On	04/08/2016	Bond Future			138.46625	138.46625	138.47564	138.47564			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>62</b>
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,397.35000	1.39735	1,404,040		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,407.35000	1.40735	1,414,040		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,417.35000	1.41735	1,424,040		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2016	Bond Future	137.07	Call			1,405.64000	1.40564	1,396,250		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			1,395.64000	1.39564	1,386,250		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			1,385.64000	1.38564	1,376,250		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>62</b>
R212	On	05/05/2016	Bond Future			142.55014	142.55014	142.56052	142.56052			0.00	0	3,830
R212	On	04/08/2016	Bond Future			143.35520	143.35520	143.36851	143.36851			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,830</b>
R212	On	05/05/2016	Bond Future	145.00	Put			2,439.48000	2.43948	2,449,860		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,449.48000	2.44948	2,459,860		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			2,429.48000	2.42948	2,439,860		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			948.51000	0.94851	935,200		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			938.51000	0.93851	925,200		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			928.51000	0.92851	915,200		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>3,830</b>
R213	On	05/05/2016	Bond Future			9.81301	79.61667	9.86483	79.28135		15.95	199,041,675.00	2,500	48,117
R213	On	04/08/2016	Bond Future			9.87683	81.12557	9.93025	80.78443		15.25	0.00	0	0
R213	On	03/11/2016	Bond Future			9.93766	79.13236	9.99264	78.78562		15.38	0.00	0	0
<b>Total R213 Future</b>												<b>199,041,675.00</b>	<b>2,500</b>	<b>48,117</b>
R213	On	05/05/2016	Bond Future	8.74	Call			199.52000	0.19952	222,920	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			7,964.54000	7.96454	7,652,620	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			205.39000	0.20539	229,390	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			7,896.66000	7.89666	7,585,340	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			211.34000	0.21134	235,950	15.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			7,828.95000	7.82895	7,518,240	15.63	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,071.43000	1.07143	1,147,740	14.94	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			7,258.13000	7.25813	6,993,300	14.94	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,040.45000	1.04045	1,115,030	14.94	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			7,369.21000	7.36921	7,102,650	14.94	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,055.86000	1.05586	1,131,300	14.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	9.00	Put			7,313.55000	7.31355	7,047,850	14.94	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			4,645.76000	4.64576	4,838,120	15.71	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			3,480.51000	3.48051	3,326,130	15.71	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			4,679.60000	4.67960	4,872,790	15.71	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			3,452.86000	3.45286	3,299,310	15.71	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			4,713.80000	4.71380	4,907,810	15.72	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			3,425.65000	3.42565	3,272,920	15.72	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>199,041,675.00</b>	<b>2,500</b>	<b>48,117</b>
R214	On	05/05/2016	Bond Future			10.01446	69.26051	10.06614	68.91863		19.26	0.00	0	32,449
R214	On	04/08/2016	Bond Future			10.07362	70.57312	10.12675	70.22529		18.46	0.00	0	0
R214	On	03/11/2016	Bond Future			10.12978	68.63096	10.18433	68.27721		18.70	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>32,449</b>
R214	On	05/05/2016	Bond Future	8.99	Call			249.47000	0.24947	277,210	18.88	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			8,008.07000	8.00807	7,693,930	18.88	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			256.54000	0.25654	284,960	18.88	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			7,936.42000	7.93642	7,622,960	18.88	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			263.76000	0.26376	292,880	18.89	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			7,865.06000	7.86506	7,552,300	18.89	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			551.77000	0.55177	606,610	19.04	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			5,930.83000	5.93083	5,643,790	19.04	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,227.23000	1.22723	1,310,260	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			7,448.41000	7.44841	7,183,610	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			7,390.50000	7.39050	7,126,630	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			7,948.60000	7.94860	8,225,610	19.36	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			974.05000	0.97405	903,230	19.36	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,262.32000	1.26232	1,347,200	18.23	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			7,332.89000	7.33289	7,069,940	18.23	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			396.57000	0.39657	429,420	17.97	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Call			1,334.34000	1.33434	1,422,940	18.24	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			7,105.20000	7.10520	6,845,970	18.24	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			4,038.48000	4.03848	4,230,540	18.96	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			2,924.76000	2.92476	2,768,990	18.96	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,244.69000	1.24469	1,328,650	18.22	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			12,137.15000	12.13715	11,822,170	17.97	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			4,713.58000	4.71358	4,907,560	19.00	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			3,783.98000	3.78398	3,624,210	19.00	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			4,747.39000	4.74739	4,942,210	19.01	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			3,754.76000	3.75476	3,595,830	19.01	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			4,781.30000	4.78130	4,976,940	19.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/11/2016	Bond Future	10.35	Put			3,725.75000	3.72575	3,567,640	19.02	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,200</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>46,649</b>
<b>Total for Bond</b>												<b>914,424,755.82</b>	<b>8,741</b>	<b>689,071</b>
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR03/R157 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
<b>Total R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R211 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 05/05/2016 GOVI			486.87400	486.87400	485.34300	485.34300				38,949,920.00	8	489
GOVI On 04/08/2016 GOVI			496.00100	496.00100	494.44500	494.44500				0.00	0	26
GOVI On 03/11/2016 GOVI			505.62400	505.62400	504.04400	504.04400				0.00	0	0
<b>Total GOVI Future</b>										<b>38,949,920.00</b>	<b>8</b>	<b>515</b>
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			326,670.00000	32.66700	311,360,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			326,470.00000	32.64700	311,160,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			326,570.00000	32.65700	311,260,000			0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			265,450.00000	26.54500	249,890,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			265,550.00000	26.55500	249,990,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			265,650.00000	26.56500	250,090,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			279,340.00000	27.93400	295,140,000			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			279,240.00000	27.92400	295,040,000			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			279,140.00000	27.91400	294,940,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Put			0.00000	0.00000	0,000			0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>38,949,920.00</b>	<b>8</b>	<b>515</b>
<b>Total for GOVI</b>										<b>38,949,920.00</b>	<b>8</b>	<b>515</b>
AL37 On 05/05/2016 Index Future			467.89800	467.89800	467.02400	467.02400				0.00	0	2
AL37 On 04/08/2016 Index Future			476.67000	476.67000	475.78200	475.78200				0.00	0	0
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
AL7T On 05/05/2016 Index Future			537.54500	537.54500	535.79600	535.79600				0.00	0	0
AL7T On 04/08/2016 Index Future			547.62200	547.62200	545.84400	545.84400				0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI On 05/05/2016 Index Future			487.73200	487.73200	486.08300	486.08300				0.00	0	510
ALBI On 04/08/2016 Index Future			496.87600	496.87600	495.19900	495.19900				0.00	0	139
ALBI On 03/11/2016 Index Future			506.51500	506.51500	504.81200	504.81200				0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>649</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>649</b>
IGOV On 05/05/2016 Index Future			236.94800	236.94800	237.01700	237.01700				0.00	0	975
IGOV On 04/08/2016 Index Future			241.40900	241.40900	241.48200	241.48200				0.00	0	81
IGOV On 03/11/2016 Index Future			246.11200	246.11200	246.18900	246.18900				0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>1,056</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,056</b>
ILBI On 05/05/2016 Index Future			642.54200	642.54200	642.65200	642.65200				0.00	0	0
ILBI On 04/08/2016 Index Future			654.47300	654.47300	654.58600	654.58600				0.00	0	157
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,864</b>
JIBAR f On 16/03/2016 Jibar Future			7.16000	92.84000	7.16000	92.84000				0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.32000	92.68000	7.29000	92.71000				0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.43000	92.57000	7.42000	92.58000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.53000	92.47000	7.46000	92.54000				0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.65000	92.35000	7.62000	92.38000				0.00	0	0
JIBAR f On 17/08/2016 Jibar Future			7.71000	92.29000	7.66000	92.34000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.82000	92.18000	7.79000	92.21000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			8.06000	91.94000	8.02000	91.98000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.20000	91.80000	8.17000	91.83000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.35000	91.65000	8.30000	91.70000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.46000	91.54000	8.41000	91.59000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.55000	91.45000	8.51000	91.49000				0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
10Y ST On 17/12/2025 Interest Rate Swap			104.00075	104.00075	104.29652	104.29652				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			101.28089	101.28089	101.58613	101.58613				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			100.26814	100.26814	100.29656	100.29656				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.35677	100.35677	100.39334	100.39334				0.00	0	0
<b>Total 1Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For 1Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
2Y STN On 18/12/2017 Interest Rate Swap			100.91816	100.91816	100.98721	100.98721			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.46744	100.46744	100.51621	100.51621			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			101.59886	101.59886	101.72988	101.72988			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			101.15341	101.15341	101.29709	101.29709			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>953,374,675.82</b>	<b>8,749</b>	<b>691,450</b>
AA02 On 28/03/2016 Spot Bond				101.29493		101.27323			0.00	0	0
<b>Total AA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				101.57173		101.54834			0.00	0	0
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			12.03500	97.27673	12.07500	97.15019		108,315,000,000,000.00	9,000,000,000	4,500,885,300	
<b>Total AA05 SPOT</b>								<b>18,315,000,000,000.00</b>	<b>9,000,000,000</b>	<b>4,500,885,300</b>	
<b>Total For AA05</b>								<b>18,315,000,000,000.00</b>	<b>9,000,000,000</b>	<b>4,500,885,300</b>	
AA06 On 15/04/2021 Spot Bond				101.06539		101.04146			0.00	0	1,000,000,000
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
AA07 On 15/04/2021 Spot Bond			10.83000	98.47505	10.87000	98.29774			0.00	0	4,301,000
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,301,000</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>4,301,000</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	105.58400	10.00000	105.55600			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				100.22497		100.19898			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				99.22065		99.19413			0.00	0	0
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			10.71500	96.77135	10.75500	96.65465		6,643,300,000,000.00	620,000,000	312,859,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AB013 SPOT</b>									<b>6,643,300,000,000.00</b>	<b>620,000,000</b>	<b>312,859,100</b>
<b>Total For AB013</b>									<b>6,643,300,000,000.00</b>	<b>620,000,000</b>	<b>312,859,100</b>
AB014L On 19/11/2024 Spot Bond			100.00000	9.76178	100.00000	9.73761			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	103.09369	10.84000	103.06380			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	11.16441	100.00000	11.14182			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	99.97140	11.37000	99.94103			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	9.82342	100.00000	9.79469			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	88.22156	11.81000	88.19366			0.00	0	0
<b>Total AB020U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2027 Spot Bond			100.00000	9.92797	100.00000	9.90392			0.00	0	0
<b>Total AB021U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				101.02769		101.00221			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			9.87000	103.85902	9.91500	103.78277			0.00	0	0
<b>Total AB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100			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			2.88500	270.95639	2.88500	270.91269			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>
ABFN0: On 17/03/2016 Spot Bond				101.70460		101.68454			0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN06 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For ABFN06</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
ABFN0 On 17/03/2018 Spot Bond				102.31610		102.29356				0.00	0	0
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2020 Spot Bond				101.77903		101.75512				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2026 Spot Bond				101.82151		101.79704				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 28/10/2019 Spot Bond				99.43016		99.40742				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 09/04/2017 Spot Bond				100.96614		100.94372				0.00	0	0
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 09/04/2019 Spot Bond				100.76140		100.73868				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				100.76443		100.73975				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				100.89001		100.86452				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				100.51445		100.49003				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 11/11/2022 Spot Bond				99.70936		99.68517				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>
ABN05 On 18/04/2021 Spot Bond			2.21500	179.73716	2.21500	179.71142				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	181.97749	2.17000	181.95164				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.82000	194.58832	1.82000	194.56254				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			9.26625	84.47309	9.31125	84.38630				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			9.26625	84.47309	9.31125	84.38630				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				101.69389		101.66938				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>
ABN46 On 23/03/2016 Spot Bond				101.42000		101.36000				0.00	0	0
<b>Total ABN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				101.08129		101.05801				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.08000		100.02000				0.00	0	0
<b>Total ABN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				99.42000		99.36000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				99.13000		99.07000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				98.85000		98.79000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				101.42285		101.39921				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 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				101.03848		101.01355				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				97.03000		96.97000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				96.72000		96.67000				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			2.83000	112.77590	2.84000	112.66712				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			2.62500	166.78471	2.62500	166.75899				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			2.51000	219.53366	2.51000	219.50048				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				92.21000		95.18000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			10.82500	85.29583	10.87500	85.05439				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				101.95000		101.95000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				107.62000		107.62000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				36.13000		36.46000				0.00	0	0
<b>Total ABN71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				102.30552		101.92841				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 ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				102.89000		102.91000				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				112.46500		112.53000				0.00	0	0
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	107.85536	9.63000	107.82765				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				106.65000		106.67000				0.00	0	0
<b>Total ABN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.75500	100.48393	10.80500	100.14432				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			10.20500	89.44270	10.24500	89.27618				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				122.87000		122.87000				0.00	0	0
<b>Total ABN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				154.77000		154.77000				0.00	0	0
<b>Total ABN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			10.85000	99.89456	10.90000	99.55748			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				97.06000		97.01000			0.00	0	0
<b>Total ABN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				99.83915		99.81591			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				100.77340		100.74892			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			9.47000	105.32281	9.51500	105.21396			0.00	0	925,900
<b>Total ABS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>925,900</b>
<b>Total For ABS10</b>									<b>0.00</b>	<b>0</b>	<b>925,900</b>
ABS11 On 09/04/2021 Spot Bond			10.68000	98.94977	10.72000	98.77219		13,243,200,000,000.00	1,240,000,000	620,000,000	
<b>Total ABS11 SPOT</b>								<b>13,243,200,000,000.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>	
<b>Total For ABS11</b>								<b>13,243,200,000,000.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>	
ABS12 On 14/05/2020 Spot Bond			10.46000	98.80329	10.50000	98.64581		0.00	0	1,033,100	
<b>Total ABS12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,033,100</b>	
<b>Total For ABS12</b>								<b>0.00</b>	<b>0</b>	<b>1,033,100</b>	
ABS13 On 14/05/2022 Spot Bond			10.91000	97.46172	10.95000	97.26277		0.00	0	2,380,700	
<b>Total ABS13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,380,700</b>	
<b>Total For ABS13</b>								<b>0.00</b>	<b>0</b>	<b>2,380,700</b>	
ABS14 On 11/11/2020 Spot Bond			10.41000	98.84906	10.45000	98.67973		0.00	0	9,100,000,000	
<b>Total ABS14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>9,100,000,000</b>	
<b>Total For ABS14</b>								<b>0.00</b>	<b>0</b>	<b>9,100,000,000</b>	
ABS15 On 11/11/2022 Spot Bond			10.83500	98.02939	10.88500	97.77514		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 ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			11.60000	96.31788	11.65000	96.01577			0.00	0	0
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			11.60000	97.20377	11.65000	96.87250		34,800,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total ABS17 SPOT</b>								<b>14,800,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For ABS17</b>								<b>14,800,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
ABS6 On 01/06/2020 Spot Bond			10.38000	94.74842	10.42000	94.59385		36,537,600,000,000.00	3,520,000,000	889,167,600	
<b>Total ABS6 SPOT</b>								<b>16,537,600,000,000.00</b>	<b>3,520,000,000</b>	<b>889,167,600</b>	
<b>Total For ABS6</b>								<b>16,537,600,000,000.00</b>	<b>3,520,000,000</b>	<b>889,167,600</b>	
ABS7 On 11/09/2026 Spot Bond			11.35000	84.40265	11.40000	84.10801		83,536,000,000,000.00	7,360,000,000	3,681,096,100	
<b>Total ABS7 SPOT</b>								<b>13,536,000,000,000.00</b>	<b>7,360,000,000</b>	<b>3,681,096,100</b>	
<b>Total For ABS7</b>								<b>13,536,000,000,000.00</b>	<b>7,360,000,000</b>	<b>3,681,096,100</b>	
ABS9 On 17/03/2016 Spot Bond			8.39000	104.37311	8.43000	104.34760		0.00	0	0	
<b>Total ABS9 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS9</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			2.92500	270.26568	2.92500	270.22182		0.00	0	0	
<b>Total ABS12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS13 On 31/01/2017 Spot Bond			1.58000	135.09361	1.58500	135.07048		0.00	0	0	
<b>Total ABS13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS14 On 31/01/2022 Spot Bond			2.32000	136.87714	2.32000	136.85710		0.00	0	0	
<b>Total ABS14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01741	100.00000	0.01737		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	16.13172	100.00000	16.09222		0.00	0	0	
<b>Total ACL02U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACL02U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACL03L On 20/03/2016 Spot Bond			100.00000	95.80052	100.00000	95.54974		0.00	0	0	
<b>Total ACL03U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACL03U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACL047 On 22/10/2018 Spot Bond				77.58960		77.58960		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 ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04L On 20/06/2016 Spot Bond			100.00000	95.78947	100.00000	95.53806				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.80576		100.78013				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				100.80576		100.78013				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				100.80982		100.78406				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				100.80982		100.78406				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				100.80170		100.77621				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				101.79498		101.76908				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				101.84517		101.81857				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				101.86530		101.83843				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				101.82495		101.79863				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				101.73439		101.70933				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 ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			10.67000	99.98756	10.71000	99.83671				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2016 Spot Bond				95.98819		95.96813				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				246.49815		246.49815				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				246.61863		246.61863				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				101.77466		101.74903				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				100.04610		100.02299				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				100.80142		100.77596				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 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				101.01644		100.99166				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				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				102.18747		102.16198				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				102.24866		102.22560				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				101.78073		101.75502				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				102.28147		102.25747				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				101.74463		101.71943				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				101.67393		101.64969				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	104.65503	10.23000	104.62635				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				104.44184		104.72575				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			10.79000	99.29167	10.83000	99.15639				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				101.73849		101.71337				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 ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond			1.75000	122.70020	1.75000	122.68415				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				101.72435		101.69942				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				101.77485		101.74922				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				101.67386		101.64962				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				101.88547		101.85926				0.00	0	0
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				102.61019		102.58686				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				103.57587		103.55017				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				102.19862		102.17387				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				101.76456		101.73907				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				101.70307		101.67843				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				101.78870		101.76287				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				101.81493		101.78875				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 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				101.82108		101.79481				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				101.82108		101.79481				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				101.93636		101.90852				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				101.73439		101.70933				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				101.92021		101.89259				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				103.07245		103.04681				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				101.93636		101.90852				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				102.18436		102.16415				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				101.85541		101.82867				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				101.85541		101.82867				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				177.60404		177.60404				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				178.86429		178.86429				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 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>
ACL20£ On 20/03/2016 Spot Bond				101.63336		101.60968				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL20£ On 20/03/2018 Spot Bond				101.60162		101.57825				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>
ACL21( On 20/05/2018 Spot Bond				100.24631		100.22298				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				101.63982		101.61593				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				99.19709		99.17142				0.00	0	950,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
ACL214 On 20/09/2020 Spot Bond				92.03212		92.01085				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>
ACL21£ On 20/09/2018 Spot Bond				101.61770		101.59412				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>
ACL21€ On 20/12/2018 Spot Bond				101.61569		101.59213				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				101.75651		101.73113				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>
ACL21£ On 11/05/2020 Spot Bond				100.55601		100.52970				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>
ACL21€ On 26/01/2021 Spot Bond				100.86518		100.83999				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>
ACL22( On 26/01/2021 Spot Bond				100.85097		100.82616				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 ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond				101.74841		101.72315				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond				101.71813		101.69328				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				99.83862		99.81380				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.81676		100.79030				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				100.10869		100.02151				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				99.99983		99.97523				0.00	0	0
<b>Total ADCB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB2 On 31/07/2018 Spot Bond			100.00000	22.94451	100.00000	22.88769				0.00	0	0
<b>Total ADCB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP1 On 03/06/2016 Spot Bond				100.02218		100.00000				0.00	0	0
<b>Total ADCP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP3 On 31/03/2016 Spot Bond			100.00000	101.67857	100.00000	101.41985				0.00	0	0
<b>Total ADCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER011 On 18/11/2016 Spot Bond			100.00000	53.14001	100.00000	53.00842				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	16.79020	100.00000	16.74907				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS2U On 02/07/2020 Spot Bond			100.00000	2.62154	100.00000	2.61512				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 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				100.97582		100.95256				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				101.01287		100.98878				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				101.13616		101.10934				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				100.95606		100.93323				0.00	0	0
<b>Total AHF3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2016 Spot Bond			8.08000	102.26626	8.12000	102.23875				0.00	0	212,800
<b>Total AHF3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>212,800</b>
<b>Total For AHF3A2</b>										<b>0.00</b>	<b>0</b>	<b>212,800</b>
AHF3B: On 18/10/2039 Spot Bond				101.21614		101.18753				0.00	0	0
<b>Total AHF3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/10/2039 Spot Bond				101.40634		101.37350				0.00	0	0
<b>Total AHF3C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L: On 15/04/2020 Spot Bond			100.00000	39.11393	100.00000	39.00612			329,769,220,000,000.00	13,297,692,200	13,297,692,200	
<b>Total AHL01U SPOT</b>									<b>329,769,220,000,000.00</b>	<b>13,297,692,200</b>	<b>13,297,692,200</b>	
<b>Total For AHL01U</b>									<b>329,769,220,000,000.00</b>	<b>13,297,692,200</b>	<b>13,297,692,200</b>	
AHL1A: On 15/04/2020 Spot Bond			100.00000	10.68239	100.00000	10.65294			0.00	0	0	
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIR01: On 15/03/2019 Spot Bond			10.26000	99.74205	10.30000	99.61538			0.00	0	183,354,800	
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>183,354,800</b>	
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>183,354,800</b>	
AIR02: On 30/04/2023 Spot Bond			10.85000	108.04593	10.90000	107.76395			0.00	0	544,700	
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>544,700</b>	
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>544,700</b>	
AIR03: On 09/03/2016 Spot Bond			8.41000	99.88492	8.45000	99.86129			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 AIR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			10.56500	95.29393	10.61500	95.00952				0.00	0	849,500
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>849,500</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>849,500</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	15.46018	100.00000	15.42596				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			11.16500	94.39111	11.21500	94.03299				0.00	0	0
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			2.87500	170.66681	2.87500	170.63934				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				99.90534		101.93961				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				101.51418		101.48917				0.00	0	0
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				101.62374		101.59705				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				100.60467		100.57947				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	30.86954	100.00000	30.79393				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	30.14895	100.00000	30.07430				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	8.89334	100.00000	8.87131				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	8.89334	100.00000	8.87131				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 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	4.09439	100.00000	4.08319				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>
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN004 On 22/03/2016 Spot Bond				101.50599		101.48426				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				101.89554		101.87563				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				101.53242		101.51013				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				101.67392		101.64969				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				101.74449		101.71360				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN013 On 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				96.30000		96.32000				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 ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/03/2016 Spot Bond				101.67697		101.65715				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 09/06/2017 Spot Bond				115.30134		115.23818				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			2.76000	238.49874	2.76000	238.46106				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 20/06/2019 Spot Bond				99.96938		99.94398				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 19/09/2017 Spot Bond				88.05118		88.08537				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				100.55386		100.52948				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			2.77500	211.86744	2.77500	211.83389				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 20/12/2016 Spot Bond				101.54454		101.52208				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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 24/09/2016 Spot Bond				101.53237		101.50904				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				101.08818		101.06477				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				101.01545		100.99102				0.00	0	0
<b>Total ASN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 22/04/2020 Spot Bond				100.98599		100.95991				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				100.82939		100.80332				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				100.79524		100.76947				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 14/05/2018 Spot Bond				98.82767		98.82621				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				100.01266		100.04392				0.00	0	0
<b>Total ASN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 15/06/2018 Spot Bond				101.70727		101.68477				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				100.58921		100.56534				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 ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07(On 30/06/2016 Spot Bond				101.16635		101.14628				0.00	0	0
<b>Total ASN072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07(On 20/07/2018 Spot Bond				83.95396		84.05059				0.00	0	0
<b>Total ASN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07(On 02/07/2016 Spot Bond				101.20446		101.18262				0.00	0	0
<b>Total ASN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07(On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07(On 20/06/2020 Spot Bond				101.97936		101.95071				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08(On 20/09/2020 Spot Bond				101.67601		101.65161				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				99.85391		99.82961				0.00	0	0
<b>Total ASN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08(On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08(On 20/06/2020 Spot Bond				101.81669		101.79032				0.00	0	23,000,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,000,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>23,000,000</b>
ASN08(On 03/09/2020 Spot Bond				100.02547		99.99957				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				101.49053		101.46587				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 ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN088 On 08/10/2018 Spot Bond				101.24083		101.21672				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 21/10/2020 Spot Bond				100.98787		100.96235				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN094 On 10/11/2020 Spot Bond				100.57193		100.54605				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 17/08/2016 Spot Bond				100.34104		100.31940				0.00	0	0
<b>Total ASN098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN098 On 20/12/2020 Spot Bond				58.42933		58.55461				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN099 On 02/12/2020 Spot Bond				100.04667		100.02322				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 20/12/2017 Spot Bond				101.72627		101.70116				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>
ASN112 On 08/03/2021 Spot Bond				99.92993		99.90652				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 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>
ASN117 On 21/04/2016 Spot Bond				100.88592		100.86532				0.00	0	0
<b>Total ASN117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN118 On 21/07/2016 Spot Bond				101.03082		101.00685				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				100.79609		100.77157				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				100.88271		100.85084				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				100.40974		100.38544				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>
ASN128 On 24/02/2019 Spot Bond				100.22375		100.19767				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>
ASN129 On 24/02/2019 Spot Bond				100.23473		100.20886				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>
ASN130 On 24/02/2019 Spot Bond				100.22014		100.19447				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>
ASN131 On 03/03/2019 Spot Bond			100.00000	8.61079	100.00000	8.58993				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>
ASN133 On 03/03/2019 Spot Bond			100.00000	8.61079	100.00000	8.58993				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 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				100.09399	100.00000	1.40467				0.00	4,700,000,000	3,000,000,000
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>4,700,000,000</b>	<b>3,000,000,000</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>4,700,000,000</b>	<b>3,000,000,000</b>
ASN35 On 20/12/2016 Spot Bond			100.00000	57.82536	100.00000	57.69738				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2017 Spot Bond			100.00000	32.74952	100.00000	32.66931				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 20/12/2017 Spot Bond			100.00000	32.84451	100.00000	32.76406				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40 On 20/12/2017 Spot Bond			100.00000	32.41707	100.00000	32.33768				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN43 On 10/03/2017 Spot Bond			100.00000	45.07883	100.00000	44.96842				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN49 On 19/09/2016 Spot Bond			100.00000	65.98562	100.00000	65.82400				0.00	0	0
<b>Total ASN49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50 On 16/03/2018 Spot Bond			100.00000	24.18049	100.00000	24.12127				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN55 On 29/12/2016 Spot Bond			100.00000	64.58804	100.00000	64.42986				0.00	0	0
<b>Total ASN55U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN55U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN56 On 29/06/2016 Spot Bond			100.00000	95.31794	100.00000	95.07354				0.00	0	0
<b>Total ASN56U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN56U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75 On 20/09/2020 Spot Bond			100.00000	1.73213	100.00000	1.72789				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN89 On 02/10/2018 Spot Bond			100.00000	18.68207	100.00000	18.63631				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 ASN89U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN89U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				99.78920		99.76768				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 20/03/2016 Spot Bond				101.49500		101.47312				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				101.52732		101.50447				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			10.18500	103.28079	10.22500	103.16446				0.00	0	3,862,700
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,862,700</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>3,862,700</b>
BAW13 On 17/04/2017 Spot Bond				101.37706		101.35364				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				99.82622		99.80418				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				100.30961		100.28684				0.00	0	507,100
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>507,100</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>507,100</b>
BAW19 On 05/12/2020 Spot Bond			11.03000	96.99102	11.07000	96.82247			22,060,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total BAW19 SPOT</b>									<b>22,060,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For BAW19</b>									<b>22,060,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			11.10000	96.31746	11.14000	96.12470			0.00	0	314,600	
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>314,600</b>	
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>314,600</b>	
BAW22 On 07/12/2022 Spot Bond				99.92992		99.90650			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	23.64897	100.00000	23.59105			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				103.09962		103.07502			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 BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			10.02000	104.05188	10.06500	103.95974				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>
BAYA0 On 31/03/2016 Spot Bond			11.28366	102.28353	11.29887	102.25119				0.00	0	0
<b>Total BAYA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA0 On 30/09/2016 Spot Bond				101.97448		101.94156				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>
BAYA0 On 31/12/2017 Spot Bond			12.66131	100.63272	12.69833	100.53907				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				102.01810		101.98449				0.00	0	0
<b>Total BAYA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA12 On 31/03/2016 Spot Bond			11.53366	101.88300	11.54887	101.85011				0.00	0	0
<b>Total BAYA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA13 On 31/03/2016 Spot Bond			11.53366	102.00553	11.54887	101.97260				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA15 On 30/06/2016 Spot Bond			11.06000	102.10514	11.06000	102.07463				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.85320	101.66316	10.87048	101.62782				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				102.30806		102.27774				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				101.96105		101.93166				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				101.96105		101.93166				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 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>
BAYA21 On 30/06/2017 Spot Bond			12.64809	100.40575	12.68586	100.34647				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			12.79500	99.89383	12.84000	99.80582				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				101.84635		99.90621				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			12.72000	98.28024	12.76500	98.18440				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				101.89588		101.86421				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			12.66000	97.69689	12.70000	97.60212				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				101.82046		101.79003				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				101.86360		101.83247				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				101.86360		101.83247				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				98.92440		99.90595				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 31/03/2016 Spot Bond				101.79975		101.76965				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 BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 30/09/2018 Spot Bond				101.88713		101.85560				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>
BAYA39 On 30/09/2018 Spot Bond				99.90898		100.11350				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				101.88713		101.85560				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>
BAYA42 On 31/03/2017 Spot Bond				101.80320		101.77305				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>
BAYA43 On 31/03/2017 Spot Bond				101.82667		101.79611				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>
BAYA44 On 31/03/2019 Spot Bond				101.88724		101.85571				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2016 Spot Bond				101.56129		101.53505				0.00	0	0
<b>Total BAYA48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB01 On 31/03/2016 Spot Bond			14.28366	102.80390	14.29887	102.76322				0.00	0	0
<b>Total BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/12/2016 Spot Bond			15.88777	102.26905	15.91345	102.20564				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/03/2017 Spot Bond			14.82324	102.15450	14.85632	102.09551				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 30/06/2019 Spot Bond				102.45164		102.41111				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				102.45146		102.41093				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 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				102.42298		102.38274				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				102.50880		102.46716				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				102.12211		102.08678				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC10 On 31/12/2016 Spot Bond			100.00000	56.35450	100.00000	56.24758				0.00	0	0
<b>Total BAYC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.86582	100.00000	21.81228				0.00	0	0
<b>Total BAYD11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.90036	100.00000	19.85162				0.00	0	0
<b>Total BAYD21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.28418	100.00000	12.25409				0.00	0	0
<b>Total BAYD31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.30562	100.00000	12.27514				0.00	0	0
<b>Total BAYD41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.85215	100.00000	14.81577				0.00	0	0
<b>Total BAYD51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.86914	100.00000	12.83762				0.00	0	0
<b>Total BAYD61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC102L On 04/03/2016 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
<b>Total BC102L SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC102L</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC103L On 12/08/2016 Spot Bond			100.00000	72.21761	100.00000	72.08058				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 BC103U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC103U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC104L On 24/05/2016 Spot Bond			100.00000	81.83857	100.00000	81.65548				0.00	0	0
<b>Total BC104U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC104U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.87144		100.84866				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				101.17127		101.14885				0.00	0	0
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ07 On 15/04/2016 Spot Bond				100.97317		100.95139				0.00	0	0
<b>Total BCJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ08 On 14/11/2016 Spot Bond				100.38422		100.36257				0.00	0	0
<b>Total BCJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	12.86688	100.00000	12.83536				0.00	0	0
<b>Total BCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4U On 30/06/2019 Spot Bond			100.00000	12.86688	100.00000	12.83536				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			2.18500	186.97537	2.18500	186.94868				0.00	0	0
<b>Total BD0202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			9.37000	147.68095	9.42000	146.79022				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			9.37000	148.23244	9.42000	147.34745				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			9.75500	91.56538	9.80500	91.21952				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BEER0:On 28/03/2018 Spot Bond			9.42000	98.86412	9.46000	98.76751				0.00	0	0
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7:On 21/11/2032 Spot Bond			100.00000	8.79999	100.00000	8.77820				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	7.61526	100.00000	7.59641				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	7.61526	100.00000	7.59641				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	8.07886	100.00000	8.05885				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	0.00003	100.00000	0.00003				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	10.80888	100.00000	10.78212				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	14.92968	100.00000	14.89271				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				100.92396		100.89995				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				101.29143		101.26946				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				100.99974		100.97395				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 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				101.05798		101.03083				0.00	0	0
<b>Total BG22C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				101.22053		101.18955				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	88.34951	100.00000	88.13559				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				100.75195		100.72753				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				100.76492		100.74009				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				100.76925		100.74428				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				100.82111		100.79451				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				100.89019		100.86142				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	55.65166	100.00000	55.51536				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	55.65166	100.00000	55.51536				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				101.81519		101.79160				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				101.84799		101.82397				0.00	0	0
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			9.52000	103.43720	9.56500	103.36769				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				101.94636		101.92110				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				102.12109		102.09359				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	39.86994	100.00000	39.77229				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>
BG42Y On 15/03/2017 Spot Bond			100.00000	39.86994	100.00000	39.77229				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				101.29986		101.27022				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			12.42000	98.51632	12.46000	98.37096				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				100.78733		100.75885				0.00	0	0
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2025 Spot Bond			12.31000	93.88456	12.35000	93.73747				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2025 Spot Bond			12.43000	96.41175	12.47000	96.24838				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 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				99.99957		99.97229			0.00	0	0
<b>Total BGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2027 Spot Bond			12.86500	95.47831	12.91500	95.23700			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				100.02675		99.99925			0.00	0	0
<b>Total BGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2025 Spot Bond			12.43000	101.39106	12.47000	101.22442			0.00	0	0
<b>Total BGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGR02 On 10/11/2016 Spot Bond				102.43027		102.40877			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				100.23836		100.21452			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				100.15124		100.12696			0.00	0	2,400,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>0</b>	<b>2,400,000,000</b>
BID05 On 26/06/2019 Spot Bond				101.10448		101.08096			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			10.14000	97.99813	10.18000	97.86353		44,616,000,000,000.00	4,400,000,000	2,200,000,000	
<b>Total BID06 SPOT</b>								<b>14,616,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>	
<b>Total For BID06</b>								<b>14,616,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>	
BIDC51 On 14/04/2016 Spot Bond				99.22089		99.20189			0.00	0	0
<b>Total BIDC51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				100.98423		100.95617			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 BSR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR16 On 17/06/2016 Spot Bond				102.20622		102.17596				0.00	0	0
<b>Total BSR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond				103.23178		103.20039				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>
BTC07 On 09/03/2016 Spot Bond				99.89532		99.87440				0.00	0	0
<b>Total BTC071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC07 On 20/04/2016 Spot Bond				100.82884		100.80792				0.00	0	0
<b>Total BTC078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC08 On 17/05/2016 Spot Bond				98.57005		98.55073				0.00	0	0
<b>Total BTC084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC08 On 01/04/2016 Spot Bond				99.46554		99.44646				0.00	0	0
<b>Total BTC086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC08 On 09/03/2016 Spot Bond				99.90411		99.88493				0.00	0	0
<b>Total BTC087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC08 On 06/04/2016 Spot Bond				99.36758		99.34842				0.00	0	0
<b>Total BTC088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC09 On 19/07/2016 Spot Bond				100.77190		100.75273				0.00	0	0
<b>Total BTC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC09 On 03/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BTC095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC09 On 03/05/2016 Spot Bond				98.80061		98.78062				0.00	0	0
<b>Total BTC096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC09 On 03/08/2016 Spot Bond				100.64294		100.62194				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 BTC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC097 On 05/05/2016 Spot Bond				98.76013		98.74013				0.00	0	0
<b>Total BTC098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC098 On 23/03/2016 Spot Bond				99.62515		99.60542				0.00	0	0
<b>Total BTC099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC099 On 10/05/2016 Spot Bond				98.66041		98.64042				0.00	0	0
<b>Total BTC100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC100 On 29/03/2016 Spot Bond				99.50781		99.48813				0.00	0	0
<b>Total BTC101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC101 On 13/05/2016 Spot Bond				98.60077		98.58078				0.00	0	0
<b>Total BTC102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC102 On 15/08/2016 Spot Bond				100.43151		100.41068				0.00	0	0
<b>Total BTC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC103 On 21/05/2016 Spot Bond				98.40084		98.38085				0.00	0	0
<b>Total BTC104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC104 On 22/08/2016 Spot Bond				100.22733		100.20644				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>
BTC105 On 26/05/2016 Spot Bond				98.33921		98.31920				0.00	0	2,000,000,000
<b>Total BTC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For BTC106</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
BUS010 On 30/09/2016 Spot Bond			100.00000	62.61183	100.00000	62.45848				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				101.54162		101.51619				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				101.59630		101.57003				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 BWZ20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				101.71801		101.69426			0.00	0	0
<b>Total BWZJ17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.33962		100.31414			0.00	0	0
<b>Total BWZJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BYA49L On 30/06/2018 Spot Bond			100.00000	25.94077	100.00000	25.87724			0.00	0	0
<b>Total BYA49U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA49U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			10.72000	106.83041	10.76500	106.77093			0.00	0	0
<b>Total CBL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				103.53170		103.50408			0.00	0	0
<b>Total CBL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			9.07000	103.63755	9.11500	103.60415		3,628,000,000,000.00	400,000,000	100,000,000	
<b>Total CBL11 SPOT</b>								<b>3,628,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>	
<b>Total For CBL11</b>								<b>3,628,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>	
CBL12 On 06/09/2018 Spot Bond			16.36000	89.90820	16.40000	89.79502		0.00	0	0	
<b>Total CBL12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL13 On 01/02/2019 Spot Bond				98.62859		98.59556		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			14.16000	94.92992	14.20000	94.80498		0.00	0	0	
<b>Total CBL14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL16 On 18/05/2017 Spot Bond			10.17000	101.93717	10.21500	101.85958		0.00	0	0	
<b>Total CBL16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL16</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL17 On 23/08/2019 Spot Bond				97.55215		97.51967		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			14.16000	92.01504	14.20000	91.87935		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 CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				96.94975		96.91937			0.00	220,000,000	110,000,000
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
CBL21 On 06/05/2016 Spot Bond				100.58963		100.56518			0.00	0	0
<b>Total CBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			11.83000	92.02686	11.87000	91.87775			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				100.39047		100.36325			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				100.82069		100.79330			0.00	0	0
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			11.27500	108.76204	11.32500	108.47495			0.00	0	20,300
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,300</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>20,300</b>
CCT02 On 12/06/2024 Spot Bond			11.33000	104.09909	11.38000	103.80133		15,862,000,000,000.00		1,400,000,000	351,259,400
<b>Total CCT02 SPOT</b>								<b>15,862,000,000,000.00</b>		<b>1,400,000,000</b>	<b>351,259,400</b>
<b>Total For CCT02</b>								<b>15,862,000,000,000.00</b>		<b>1,400,000,000</b>	<b>351,259,400</b>
CCT03 On 15/03/2025 Spot Bond			11.35000	104.17766	11.23000	104.81162		0.00	0	0	985,094,400
<b>Total CCT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>985,094,400</b>
<b>Total For CCT03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>985,094,400</b>
CGR10 On 08/12/2016 Spot Bond				99.87112		99.83887			0.00	0	0
<b>Total CGR10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			12.92000	105.13186	12.96500	105.09177			0.00	0	0
<b>Total CGR11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				102.94980		102.92496			0.00	0	0
<b>Total CGR13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				103.62383		103.59330			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 CGR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	106.52910	10.00000	106.50140				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				101.47338		101.44281				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				101.99352		101.96457				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				101.06863		101.03839				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	14.42236	100.00000	14.38665				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	21.50212	100.00000	24.48429				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	24.98849	100.00000	24.92730				0.00	0	0
<b>Total CGR20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond				101.56183		101.52967				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				100.58759		100.56307				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				100.75567		100.72438				0.00	0	0
<b>Total CGR23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond				100.82239		100.78842				0.00	0	0
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				101.62655		101.59916				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				101.68711		101.65875				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				101.75686		101.72740				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				100.11028		100.02480				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				100.11815		100.03080				0.00	0	0
<b>Total CIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG08 On 03/03/2016 Spot Bond				100.00000	0.00000	0.00000				0.00	0	0
<b>Total CIG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN17 On 20/03/2016 Spot Bond				101.69560		101.67327				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 CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	101.72167	10.11000	101.69412				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN186 On 06/07/2016 Spot Bond				101.28772		101.26367				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN191 On 23/08/2016 Spot Bond			2.76000	126.91173	2.76000	126.89171				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 24/08/2016 Spot Bond				103.75330		103.75330				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	126.73990	3.14000	126.71860				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN194 On 31/08/2016 Spot Bond			8.25000	100.05429	8.25000	100.03257				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>
CLN198 On 13/09/2021 Spot Bond			3.02000	126.82097	3.02000	126.80000				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>
CLN199 On 13/09/2016 Spot Bond			2.40000	126.33152	2.40000	126.31275				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>
CLN200 On 20/12/2016 Spot Bond				102.44863		102.41372				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>
CLN215 On 17/10/2016 Spot Bond			9.48000	102.65231	9.52000	102.60274				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>
CLN219 On 20/10/2016 Spot Bond				100.99479		100.96971				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>
CLN221 On 20/10/2016 Spot Bond				100.99479		100.96971				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 CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond			9.53000	102.66536	9.57000	102.61534				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			9.53000	102.66536	9.57000	102.61534				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 09/12/2016 Spot Bond			9.58000	101.36525	9.62000	101.31045				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 20/12/2016 Spot Bond				101.81516		101.78898				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				101.98875		101.96019				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				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>
CLN230 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				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>
CLN231 On 14/02/2017 Spot Bond				100.42235		100.39771				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>
CLN237 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>
CLN239 On 24/02/2017 Spot Bond				100.22269		100.19674				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>
CLN241 On 24/02/2019 Spot Bond			13.50000	90.32392	13.50000	90.29150				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			9.35000	100.22620	9.35000	100.20104				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 CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 26/03/2017 Spot Bond				101.98480		101.96056				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				101.79351		101.76882				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				102.03522		102.01109				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				102.03522		102.01109				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				102.03522		102.01109				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				101.75231		101.72737				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			10.59000	101.82472	10.63000	101.69506				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 30/04/2017 Spot Bond				101.27830		101.25380				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				104.33349		104.30824				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				101.92185		101.89759				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				101.69406		101.66955				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 CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				101.88553		101.86120				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.26017		100.23531				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.22007		100.19135				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				102.01480		101.99077				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 07/06/2017 Spot Bond				100.46227		100.44025				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 10/08/2017 Spot Bond				100.77582		100.75066				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>
CLN288 On 30/08/2017 Spot Bond				100.37373		100.29142				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				101.86380		101.83554				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				101.74248		101.71401				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				103.00811		102.98218				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				101.55842		101.53061				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 CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				101.72423		101.69603				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				101.61257		101.58438				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				101.93022		101.90246				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				101.58538		101.55729				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				101.87905		101.85147				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				101.67977		101.65169				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				182.93601		182.93601				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				102.71956		102.69302				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				183.86762		183.86762				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				182.07671		182.07671				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>
CLN304 On 20/12/2017 Spot Bond				183.24059		183.24059				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 14/11/2022 Spot Bond				100.46612		100.43989				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 CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond			12.10500	91.33323	12.15500	91.09610				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			12.62500	92.86074	12.67500	92.61894				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 30/06/2017 Spot Bond				101.58754		101.56129				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 20/03/2023 Spot Bond				101.94122		101.91310				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				100.45663		100.43092				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 24/07/2017 Spot Bond				100.86537		100.84082				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 30/04/2018 Spot Bond				100.84142		100.81478				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			8.80500	103.00324	8.80500	102.97886				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 24/07/2017 Spot Bond				100.77234		100.74814				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				101.79058		101.76457				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				101.82072		101.79429				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 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				101.93721		101.90914				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				101.85561		101.82888				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN330 On 20/06/2017 Spot Bond				102.54155		102.50536				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2017 Spot Bond				89.70306		89.63643				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 20/06/2018 Spot Bond				102.01710		101.98815				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>
CLN333 On 30/06/2017 Spot Bond				101.58754		101.56129				0.00	0	0
<b>Total CLN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2018 Spot Bond				157.59001		157.59001				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				100.81001		100.78498				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				102.23214		102.19993				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				101.59633		101.56994				0.00	0	50,000,000
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
CLN342 On 20/06/2017 Spot Bond				102.52643		102.49045				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2023 Spot Bond				102.09754		102.06746				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 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				101.63342		101.60974				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond				101.88097		101.85370				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 28/07/2017 Spot Bond				100.80232		100.77751				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>
CLN349 On 30/06/2017 Spot Bond				101.55238		101.52669				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 28/10/2018 Spot Bond				100.77580		100.75123				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 28/05/2019 Spot Bond				100.09618		100.01404				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN355 On 30/04/2018 Spot Bond				100.80399		100.77794				0.00	0	0
<b>Total CLN355 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN355</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				102.80699		102.78211				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 20/03/2019 Spot Bond				101.57145		101.54850				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>
CLN362 On 20/03/2024 Spot Bond			11.28500	100.97971	11.33500	100.69642				0.00	0	314,600
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>314,600</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>314,600</b>
CLN363 On 20/03/2024 Spot Bond				101.72523		101.70029				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 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				103.05919		103.02981				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			13.42500	103.75320	13.47500	103.47860				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.73544		100.70566				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			13.45500	97.53198	13.50500	97.27236				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.02000	106.09998	10.02000	106.07148				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.73544		100.70566				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.88648		100.86073				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				83.08961		83.08332				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				101.69997		101.67537				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				101.73429		101.70922				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				101.73446		101.70938				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				101.65256		101.62527				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 CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			10.83000	100.87623	10.87000	100.69818				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>
CLN376 On 30/06/2017 Spot Bond				101.82810		101.79802				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				101.88700		101.85964				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.98000	102.54113	10.98000	102.51103				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	105.00459	11.00000	104.97370				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/03/2021 Spot Bond				101.93593		101.90808				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				100.90630		100.88212				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			13.21500	99.53580	13.26500	99.26004				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				102.09375		102.06349				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				101.73416		101.70909				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.96687		100.93854				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				101.84543		101.81883				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 CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 01/10/2016 Spot Bond				101.32699		101.30323				0.00	0	0
<b>Total CLN390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN390 On 20/03/2017 Spot Bond				101.63581		101.61196				0.00	0	0
<b>Total CLN392 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN392 On 20/12/2019 Spot Bond				87.40658		87.40658				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond				101.72627		101.70116				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 02/03/2018 Spot Bond				100.04588		100.02293				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>
CLN395 On 20/03/2020 Spot Bond				101.88587		101.85871				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				102.35841		102.32442				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 14/11/2022 Spot Bond				100.44142		100.41657				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.43904		100.41432				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 20/06/2020 Spot Bond				101.72627		101.70116				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				101.93721		101.90914				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 CLN401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 30/06/2017 Spot Bond				101.50285		101.47753				0.00	0	0
<b>Total CLN402 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN402</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN402 On 30/06/2017 Spot Bond				101.48204		101.45745				0.00	0	0
<b>Total CLN403 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN403 On 21/02/2018 Spot Bond				100.32168		100.29216				0.00	0	0
<b>Total CLN404 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 20/06/2016 Spot Bond				101.55265		101.53008				0.00	0	0
<b>Total CLN405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN405 On 20/06/2020 Spot Bond				71.05291		71.05291				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond				101.72417		101.69897				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 25/07/2016 Spot Bond				100.65640		100.63728				0.00	0	0
<b>Total CLN408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN408 On 18/07/2020 Spot Bond				101.22228		101.19355				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 20/09/2020 Spot Bond				101.91712		101.88934				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond				101.92716		101.89924				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 18/07/2020 Spot Bond				101.22843		101.19955				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 20/09/2020 Spot Bond				101.89704		101.86954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				102.27825		102.24539				0.00	0	0
<b>Total CLN414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				101.99743		101.96852				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond				101.30826		101.27761				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000				0.00	0	0
<b>Total CLN417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN417</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 23/09/2020 Spot Bond				101.96694		101.93787				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond				102.09777		102.06745				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 18/04/2028 Spot Bond			7.01000	43.98351	7.01000	43.97537				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				102.11783		102.08723				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond				101.18847		101.15461				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond				102.84873		102.80777				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond				102.61873		102.58104				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				102.84873		102.80777				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 CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond				105.68059		105.65322				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>
CLN425 On 20/12/2020 Spot Bond				102.54868		102.51198				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2018 Spot Bond				101.97735		101.94873				0.00	0	0
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN427 On 15/11/2020 Spot Bond				100.47143		100.44406				0.00	0	0
<b>Total CLN428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN428 On 20/12/2020 Spot Bond				102.51865		102.48238				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond				99.11712		99.11712				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond				102.91868		102.87672				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond				103.05851		103.01454				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond				103.17829		103.13260				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond				99.80805		99.80805				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 30/06/2017 Spot Bond				101.44685		101.42283				0.00	0	0
<b>Total CLN435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN435 On 20/12/2020 Spot Bond				101.90708		101.87944				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 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				102.14002		102.11357				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				101.54066		101.50120				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>
CLN439 On 03/02/2021 Spot Bond				100.78652		100.75940				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				100.31607		100.31607				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				100.14665	100.00000	0.89777				0.00	0	2,000,000,000
<b>Total CLN441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For CLN441</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
CLN55 On 18/04/2028 Spot Bond				168.15834		168.34032				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			9.75500	91.56538	9.80500	91.21952				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			9.37000	147.68095	9.42000	146.79022				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			9.37000	148.23244	9.42000	147.34745				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				101.27558		101.24947				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				101.44973		101.42439				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 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>
CLNF04 On 20/09/2016 Spot Bond				101.83531		101.80886				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>
CLNF05 On 20/12/2016 Spot Bond				101.72228		101.69738				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>
CLNF06 On 20/06/2017 Spot Bond				101.74455		101.71934				0.00	357,000,000	357,000,000
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>357,000,000</b>	<b>357,000,000</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>357,000,000</b>	<b>357,000,000</b>
CLNF07 On 10/07/2017 Spot Bond				101.28287		101.25663				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>
CLNF08 On 20/06/2017 Spot Bond				101.76474		101.73926				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>
CLNF09 On 24/07/2017 Spot Bond				100.88934		100.86374				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>
CLNF10 On 20/03/2018 Spot Bond				101.61533		101.59190				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>
CLNF11 On 20/06/2019 Spot Bond				101.69406		101.66955				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>
CLNF12 On 20/06/2019 Spot Bond				101.68396		101.65959				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>
CLNF13 On 20/09/2019 Spot Bond				101.69400		101.66948				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>
CLNF14 On 20/06/2020 Spot Bond				101.74636		101.72098				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				100.18775		100.15964				0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total COH001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For COH001</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
COH00 On 15/04/2019 Spot Bond				101.21567		101.18865			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			9.66000	106.16235	9.70000	106.12389			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			9.91500	100.37733	9.96000	100.26271		240,551,118,678,000.00	24,261,333,200	2,184,777,800	
<b>Total COJ04 SPOT</b>								<b>10,551,118,678,000.00</b>	<b>24,261,333,200</b>	<b>2,184,777,800</b>	
<b>Total For COJ04</b>								<b>10,551,118,678,000.00</b>	<b>24,261,333,200</b>	<b>2,184,777,800</b>	
COJ05 On 05/06/2023 Spot Bond			10.88000	109.49212	10.92000	109.25485		0.00	0	0	
<b>Total COJ05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ07 On 23/03/2021 Spot Bond			11.04000	103.82702	11.08000	103.64557		0.00	0	4,186,000	
<b>Total COJ07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,186,000</b>	
<b>Total For COJ07</b>								<b>0.00</b>	<b>0</b>	<b>4,186,000</b>	
COJG0 On 09/06/2024 Spot Bond			11.06500	97.64382	11.11500	97.35745		0.00	0	9,585,200	
<b>Total COJG01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>9,585,200</b>	
<b>Total For COJG01</b>								<b>0.00</b>	<b>0</b>	<b>9,585,200</b>	
COT01 On 03/04/2023 Spot Bond			11.43500	92.70914	11.48500	92.46036		0.00	0	11,297,200	
<b>Total COT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>11,297,200</b>	
<b>Total For COT01</b>								<b>0.00</b>	<b>0</b>	<b>11,297,200</b>	
COT02 On 03/04/2028 Spot Bond			12.10000	92.33858	12.15000	92.02378		16,940,000,000,000.00	1,400,000,000	350,000,000	
<b>Total COT02 SPOT</b>								<b>16,940,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>	
<b>Total For COT02</b>								<b>16,940,000,000,000.00</b>	<b>1,400,000,000</b>	<b>350,000,000</b>	
COT03 On 05/06/2028 Spot Bond			12.10000	85.64461	12.15000	85.34126		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				100.09665		100.01435		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	13.51672	100.00000	13.48362		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				100.18602		100.16154		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 CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				101.60409		101.58016				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				100.09294		100.06970				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>
CPL02L On 12/03/2020 Spot Bond			100.00000	12.14492	100.00000	12.11517				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	19.30515	100.00000	19.25787				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	78.38669	100.00000	78.16526				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	17.25264	100.00000	17.21038				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	16.11040	100.00000	16.07179				0.00	0	0
<b>Total CPL06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			12.80500	90.49619	12.84500	90.23515				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38L On 10/06/2018 Spot Bond			100.00000	23.03127	100.00000	22.97485				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	16.53218	100.00000	16.49169				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	23.61188	100.00000	23.55405				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			9.04500	99.81970	9.09000	99.73223				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 DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total DENG57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 19/11/2016 Spot Bond				100.29592		100.27444				0.00	0	0
<b>Total DENG58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 04/02/2017 Spot Bond				100.62704		100.60515				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				100.86301		100.83904				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				100.17117		100.14948				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	55.26227	100.00000	100.00000				0.00	0	0
<b>Total DENG63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT03L On 12/05/2016 Spot Bond			100.00000	90.83622	100.00000	90.62740				0.00	0	0
<b>Total DLT03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				99.88997		99.86780				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				101.24259		101.21711				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				100.67695		100.65410				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				100.65295		100.63091				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	41.09408	100.00000	41.01091				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 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>
DOL00: On 20/09/2018 Spot Bond				102.22813		102.19598			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 24/01/2019 Spot Bond				101.38913		101.35060			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/06/2019 Spot Bond				101.94724		101.91904			0.00	0	0
<b>Total DOL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/12/2019 Spot Bond				60.46702		60.41231			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			10.57000	95.75131	10.61000	95.57158			0.00	0	2,374,300
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,374,300</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>2,374,300</b>
DV21 On 15/06/2016 Spot Bond			8.38000	105.01660	8.42000	104.98137			0.00	0	822,100
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>822,100</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>822,100</b>
DV22 On 07/02/2020 Spot Bond			10.41000	97.62832	10.45000	97.47715	356,022,000,000.00			34,200,000	58,064,000
<b>Total DV22 SPOT</b>							<b>356,022,000,000.00</b>			<b>34,200,000</b>	<b>58,064,000</b>
<b>Total For DV22</b>							<b>356,022,000,000.00</b>			<b>34,200,000</b>	<b>58,064,000</b>
DV23 On 27/02/2023 Spot Bond			10.76500	96.47128	10.81500	96.20847	2,153,000,000,000.00			200,000,000	150,386,700
<b>Total DV23 SPOT</b>							<b>2,153,000,000,000.00</b>			<b>200,000,000</b>	<b>150,386,700</b>
<b>Total For DV23</b>							<b>2,153,000,000,000.00</b>			<b>200,000,000</b>	<b>150,386,700</b>
DV24 On 18/02/2024 Spot Bond			10.69500	95.09366	10.74500	94.81258			0.00	0	1,757,800
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,757,800</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>1,757,800</b>
DV29 On 18/02/2029 Spot Bond			11.06500	93.84485	11.11500	93.49426			0.00	0	5,355,500
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,355,500</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>5,355,500</b>
DVC01: On 11/06/2016 Spot Bond				99.85622		99.83542			0.00	0	0
<b>Total DVC011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 25/06/2016 Spot Bond				101.35740		101.33545			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 DVC013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC013 On 24/08/2016 Spot Bond				100.18680		100.16579			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>
DVC015 On 18/03/2016 Spot Bond				101.51812		101.49674			0.00	0	0
<b>Total DVC016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC016 On 16/09/2016 Spot Bond				101.55798		101.53637			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>
DVC017 On 24/08/2016 Spot Bond				100.18489		100.16409			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>
DVC018 On 01/12/2016 Spot Bond				100.18654		100.16554			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>
DVC019 On 24/02/2017 Spot Bond				100.19977		100.17637			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>
DVC020 On 24/02/2017 Spot Bond			100.00000	50.76541	100.00000	100.00000			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>
DVF16 On 19/11/2016 Spot Bond				100.35029		100.32768			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				101.30831		101.28637			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				100.98510		100.96168			0.00	1,200,000,000	600,000,000
<b>Total DVF18 SPOT</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For DVF18</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
E170 On 01/08/2020 Spot Bond			9.45500	115.48576	9.49500	115.30217		71,858,000,000,000.00	7,600,000,000	3,800,000,000	
<b>Total E170 SPOT</b>								<b>71,858,000,000,000.00</b>	<b>7,600,000,000</b>	<b>3,800,000,000</b>	
<b>Total For E170</b>								<b>71,858,000,000,000.00</b>	<b>7,600,000,000</b>	<b>3,800,000,000</b>	
ECN20 On 14/03/2020 Spot Bond			10.48000	101.88229	10.52000	101.72714		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 ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			10.63000	100.75644	10.67000	100.55747				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			10.81500	100.13055	10.86500	99.84615				0.00	0	0
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			3.01000	102.31401	3.01000	102.29711				0.00	0	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EDC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS00E On 23/10/2023 Spot Bond				101.12648		101.09250				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				100.74365		100.72049				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				100.88774		100.86052				0.00	0	0
<b>Total EFS0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0C On 28/10/2023 Spot Bond			100.00000	17.90360	100.00000	17.85975				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			2.46500	101.52365	2.46500	101.50839				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>
EL28 On 02/05/2028 Spot Bond			2.36000	125.89917	2.36000	125.88059				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 EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			2.34500	113.46931	2.34500	113.45263				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			2.34500	112.91681	2.34500	112.90021				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			2.36000	105.53517	2.36000	105.51964				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			2.44500	101.98255	2.44500	101.96727				0.00	0	0
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			10.88000	99.92626	10.92000	99.76109				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			10.78000	99.57142	10.82000	99.39104				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			11.15000	97.51157	11.20000	97.22948				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			11.35000	93.98946	11.40000	93.71874				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.49000	100.56692	11.54000	100.33440				0.00	0	3,333,333,000
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,333,333,000</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>3,333,333,000</b>
EMM06 On 23/06/2025 Spot Bond			11.25000	98.59065	11.30000	98.39594				0.00	0	5,134,800
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,134,800</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>5,134,800</b>
EPF002 On 28/05/2018 Spot Bond				95.97484		95.95314				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				99.78460		99.76262				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 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				100.59963		100.57477				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				100.57930		100.55526				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				100.32681		100.30225				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				100.04430		100.02205				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>
EPF010 On 01/09/2018 Spot Bond			100.00000	13.51979	100.00000	13.48704				0.00	0	0
<b>Total EPF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF020 On 01/09/2019 Spot Bond			100.00000	5.53771	100.00000	5.52429				0.00	0	0
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC18 On 22/08/2016 Spot Bond				100.21735		100.19537				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>
EPFC20 On 04/05/2016 Spot Bond				100.61156		100.59021				0.00	0	0
<b>Total EPFC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC21 On 04/11/2016 Spot Bond				100.63323		100.61112				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				100.60979		100.58847				0.00	0	0
<b>Total EPFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC23 On 22/08/2016 Spot Bond				100.24486		100.22260				0.00	0	0
<b>Total EPFC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC24 On 22/02/2017 Spot Bond				100.22542		100.20151				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 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>
EQS05 On 25/04/2017 Spot Bond				97.82568		97.79174				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				100.41575		100.38833				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			11.44000	98.38872	11.48000	98.28833				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				98.94782		98.92175				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				99.04235		99.01263				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 22/03/2016 Spot Bond			100.00000	98.87783	100.00000	98.62034				0.00	0	0
<b>Total EQS10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.39061		100.36504				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.41206		100.38514				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ERSA14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.37578		100.35114			0.00	0	0
<b>Total ERSA15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.34698		100.32498			0.00	0	0
<b>Total ERSA16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.35759		100.33491			0.00	0	0
<b>Total ERSA17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.36070		100.33700			0.00	0	0
<b>Total ERSA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.35639		100.33296			0.00	0	0
<b>Total ERSA19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond				100.37575		100.35111			0.00	0	0
<b>Total ERSA20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond				100.39026		100.36472			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Spot Bond			9.26000	103.39819	9.30000	103.29679		407,151,798,324,000.00	151,960,237,400	46,214,700,800	
<b>Total ES18 SPOT</b>								<b>17,151,798,324,000.00</b>	<b>151,960,237,400</b>	<b>46,214,700,800</b>	
<b>Total For ES18</b>								<b>17,151,798,324,000.00</b>	<b>151,960,237,400</b>	<b>46,214,700,800</b>	
ES23 On 25/01/2023 Spot Bond			9.95000	101.29628	10.00000	101.02391		321,019,998,180,000.00	32,263,316,400	17,112,347,900	
<b>Total ES23 SPOT</b>								<b>1,019,998,180,000.00</b>	<b>32,263,316,400</b>	<b>17,112,347,900</b>	
<b>Total For ES23</b>								<b>1,019,998,180,000.00</b>	<b>32,263,316,400</b>	<b>17,112,347,900</b>	
ES26 On 02/04/2026 Spot Bond			10.22000	88.59161	10.27000	88.28910		282,238,569,648,000.00	27,616,298,400	25,699,760,800	
<b>Total ES26 SPOT</b>								<b>12,238,569,648,000.00</b>	<b>27,616,298,400</b>	<b>25,699,760,800</b>	
<b>Total For ES26</b>								<b>12,238,569,648,000.00</b>	<b>27,616,298,400</b>	<b>25,699,760,800</b>	
ES33 On 15/09/2033 Spot Bond			10.79500	77.82705	10.84000	77.52541		524,862,309,045,000.00	141,256,351,000	81,253,149,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES33 SPOT</b>									<b>24,862,309,045,000.00</b>	<b>141,256,351,000</b>	<b>81,253,149,300</b>
<b>Total For ES33</b>									<b>24,862,309,045,000.00</b>	<b>141,256,351,000</b>	<b>81,253,149,300</b>
ES42 On 25/04/2042 Spot Bond			10.93000	82.16340	10.98000	81.78998			539,763,816,954,000.00	49,383,697,800	31,060,137,100
<b>Total ES42 SPOT</b>									<b>19,763,816,954,000.00</b>	<b>49,383,697,800</b>	<b>31,060,137,100</b>
<b>Total For ES42</b>									<b>19,763,816,954,000.00</b>	<b>49,383,697,800</b>	<b>31,060,137,100</b>
EXX01 On 19/05/2017 Spot Bond				99.60357		99.57694			0.00	0	0
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				97.79805		97.77202			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB02 On 17/04/2016 Spot Bond				100.99968		100.97559			0.00	0	0
<b>Total FIFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				101.49590		101.47116			0.00	0	0
<b>Total FIFB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.26458		100.23931			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				100.09393		100.07043			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				100.18602		100.16154			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				100.09843		100.01366			0.00	0	0
<b>Total FIFB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC23 On 23/08/2016 Spot Bond				100.21577		100.19394			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>
FIFC24 On 11/04/2016 Spot Bond				101.04264		101.02112			0.00	0	0
<b>Total FIFC24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC25 On 07/10/2016 Spot Bond				101.14933		101.12733			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 FIFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC26 On 06/06/2016 Spot Bond				101.76373		101.74195				0.00	0	0
<b>Total FIFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC27 On 06/12/2016 Spot Bond				99.93388		99.91186				0.00	0	0
<b>Total FIFC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC28 On 10/08/2016 Spot Bond				100.53372		100.51148				0.00	0	0
<b>Total FIFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.15981	100.00000	0.15942				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	0.15981	100.00000	0.15942				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	11.19190	100.00000	11.16419				0.00	0	0
<b>Total FR002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	10.89540	100.00000	10.86842				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				101.77134		101.74830				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				101.37378		101.34760				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4K On 15/09/2023 Spot Bond				101.96802		101.94248				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>
FR2A4L On 15/09/2023 Spot Bond				102.09911		102.07189				0.00	0	0
<b>Total FR2A4D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			10.76000	96.35379	10.80000	96.23481				0.00	0	2,370,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,370,900</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>2,370,900</b>
FRB08 On 10/06/2016 Spot Bond				101.68820		101.66775				0.00	0	0
<b>Total FRB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				101.68812		101.66767				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.88906		100.86346				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				103.62624		103.60122				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				99.91081		99.88694				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				100.04824		100.02401				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			11.53000	96.60629	11.57000	96.42829				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				101.19628		101.16854				0.00	0	2,000,000,000
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
FRB16 On 08/07/2025 Spot Bond				101.52972		101.50040				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				101.55200		101.52226				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			11.61000	103.29505	11.65000	103.16922				0.00	0	4,369,900
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,369,900</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>4,369,900</b>
FRBC2 On 21/12/2018 Spot Bond				102.89622		102.86865				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRBI22 On 31/01/2022 Spot Bond			2.32000	136.87714	2.32000	136.85710			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			2.67500	274.61749	2.67500	274.57475			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			2.54500	115.39526	2.55500	115.28459			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			3.19500	157.41628	3.19500	157.38958			0.00	0	0
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			3.27000	198.40590	3.27000	198.37184			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>
FRBZ0 On 30/11/2020 Spot Bond			7.39200	70.82086	7.39500	70.79696			0.00	0	0
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			9.32900	45.37645	9.33000	45.36218			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.57000	43.97740	9.58000	43.96301			0.00	0	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04 On 15/03/2017 Spot Bond			100.00000	39.86994	100.00000	39.77229			0.00	0	0
<b>Total FRC04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond				100.02871		99.99951			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 20/06/2017 Spot Bond				102.03728		102.00805			0.00	0	0
<b>Total FRC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11 On 20/06/2017 Spot Bond				101.77484		101.74922			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 FRC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC112 On 20/06/2017 Spot Bond				101.94040		101.91250				0.00	0	0
<b>Total FRC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond				101.93636		101.90852				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				101.84955		101.82290				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				102.08774		102.05781				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				101.90608		101.87866				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>
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				102.02099		101.99198				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC133 On 20/09/2017 Spot Bond				102.47073		102.43551				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC134 On 20/09/2017 Spot Bond				102.40017		102.36593				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<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>
FRC136 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>
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
FRC138: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>
FRC139: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>
FRC140: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>
FRC141: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>
FRC142:On 20/09/2017 Spot Bond			100.09221	33.32810	100.09221	33.24640				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>
FRC143:On 20/09/2017 Spot Bond				101.73840		101.71328				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>
FRC144:On 20/09/2017 Spot Bond				97.57841		96.82528				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>
FRC145:On 20/09/2017 Spot Bond				101.89990		101.87256				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>
FRC150:On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC151:On 20/12/2017 Spot Bond				101.92013		101.89251				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>
FRC152:On 20/12/2017 Spot Bond				101.76064		101.73522				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>
FRC153:On 20/12/2017 Spot Bond				101.81516		101.78898				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 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>
FRC154:On 20/12/2017 Spot Bond				102.34984		102.31630				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>
FRC155:On 20/12/2017 Spot Bond				101.78487		101.75911				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>
FRC161:On 14/12/2018 Spot Bond			13.22500	71.97500	13.22500	71.94927				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>
FRC162:On 20/03/2018 Spot Bond				101.68807		101.66364				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>
FRC163:On 20/03/2018 Spot Bond				101.67199		101.64765				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>
FRC166:On 20/03/2018 Spot Bond				102.42081		102.38629				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>
FRC167:On 20/06/2018 Spot Bond				101.74436		101.71900				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>
FRC168:On 31/01/2025 Spot Bond			3.77500	104.55595	3.78500	104.45321				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>
FRC169:On 20/06/2018 Spot Bond				101.81669		101.79032				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>
FRC170:On 20/06/2018 Spot Bond				101.81669		101.79032				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>
FRC171:On 21/02/2018 Spot Bond				100.27013		100.24515				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>
FRC172:On 30/06/2017 Spot Bond				101.58754		101.56129				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 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>
FRC173 On 20/06/2018 Spot Bond				99.71452		99.68864				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>
FRC174 On 20/09/2018 Spot Bond				101.71622		101.69125				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>
FRC176 On 20/09/2018 Spot Bond				101.67802		101.65359				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>
FRC177 On 06/08/2023 Spot Bond				100.70243		100.67398				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>
FRC178 On 20/09/2020 Spot Bond				101.95126		101.92300				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>
FRC179 On 06/08/2023 Spot Bond				58.38457		59.22677				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 26/01/2021 Spot Bond				100.94831		100.92090				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>
FRC182 On 20/12/2018 Spot Bond				102.22813		102.19598				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>
FRC183 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>
FRC184 On 20/12/2018 Spot Bond				102.24701		102.21488				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>
FRC185 On 20/03/2016 Spot Bond				101.65993		101.63575				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC186 On 20/03/2019 Spot Bond				101.79661		101.77051				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 FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188: On 20/03/2019 Spot Bond				101.79661		101.77051				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189: On 14/03/2016 Spot Bond				101.71246		101.69047				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC190: On 02/04/2017 Spot Bond				101.31624		101.29252				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC191: On 02/04/2019 Spot Bond				101.38493		101.36005				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC192: On 08/04/2016 Spot Bond				101.20109		101.17890				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193: On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193: On 08/04/2016 Spot Bond				101.17540		101.15248				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC194: On 20/06/2024 Spot Bond				101.89302		101.86558				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195: On 09/04/2016 Spot Bond				101.11714		101.09405				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC196: On 09/04/2016 Spot Bond				101.14070		101.11842				0.00	0	0
<b>Total FRC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC197: On 10/04/2016 Spot Bond				101.11426		101.09123				0.00	0	0
<b>Total FRC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC198: On 10/04/2016 Spot Bond				101.11714		101.09405				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 FRC199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 17/04/2017 Spot Bond				101.06206		101.03661				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 17/04/2016 Spot Bond				100.96847		100.94507				0.00	0	0
<b>Total FRC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 17/04/2017 Spot Bond				101.06206		101.03661				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 17/04/2016 Spot Bond				100.96472		100.94141				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 06/05/2017 Spot Bond				100.63668		100.61033				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 06/05/2017 Spot Bond			8.75000	100.65129	8.75000	100.62709				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 20/06/2019 Spot Bond				105.80361		105.77696				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 20/09/2021 Spot Bond			100.00000	12.17968	100.00000	12.14985				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 20/09/2021 Spot Bond			100.00000	11.23577	100.00000	11.20826				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20(On 07/10/2020 Spot Bond				97.35029		97.32070				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 20/12/2019 Spot Bond			100.00000	15.01329	100.00000	14.97652				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.28153		100.25564				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 29/10/2017 Spot Bond			100.00000	42.15239	100.00000	42.04916			0.00	0	0
<b>Total FRC211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond				100.61812		100.59239			0.00	0	0
<b>Total FRC212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	9.50940	100.00000	9.69619			0.00	0	0
<b>Total FRC213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond			100.00000	29.54362	100.00000	29.47046			0.00	0	0
<b>Total FRC214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2019 Spot Bond				100.61808		100.59235			0.00	0	0
<b>Total FRC215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond			100.00000	29.51833	100.00000	29.44524			0.00	0	0
<b>Total FRC216 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.61674		100.59105			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				100.58909		100.56451			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				100.72143		100.69564			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				100.68218		100.65775			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			3.13000	131.01062	3.13000	130.98858			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				100.53243		100.50827			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.52623		100.50234				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				100.52623		100.50234				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				100.27597		100.24996				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/09/2016 Spot Bond				101.80662		101.78475				0.00	0	0
<b>Total FRC227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 16/09/2016 Spot Bond				101.66465		101.64234				0.00	0	0
<b>Total FRC228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 30/03/2017 Spot Bond				101.74180		101.71275				0.00	0	0
<b>Total FRC229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/06/2020 Spot Bond				101.88700		101.85964				0.00	0	0
<b>Total FRC230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 25/06/2018 Spot Bond				101.47541		101.45165				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				101.01274		100.99013				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			3.99000	125.17581	3.99000	125.12452				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				102.71276		102.67373				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				101.24474		101.20936				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46 On 10/09/2017 Spot Bond				102.07161		102.04656			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				100.83442		100.80822			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			3.66000	127.32738	3.66000	127.30412			0.00	0	0
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond				101.92816		101.90043			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			3.71000	126.98605	3.71000	126.96269			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			3.69000	127.12246	3.69000	127.09914			0.00	0	0
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			2.90000	133.51023	2.90500	133.48262			0.00	0	0
<b>Total FRC72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			2.97000	146.69147	2.97500	146.66346			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				100.93369		100.90471			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				101.69401		101.66950			0.00	0	0
<b>Total FRC83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				101.91609		101.88853			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86 On 20/12/2016 Spot Bond				102.21472		102.18304			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				102.13806		102.10744			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				101.84281		101.81607			0.00	0	0
<b>Total FRC94A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				101.84080		101.81409			0.00	0	0
<b>Total FRC96A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00 On 14/03/2016 Spot Bond				101.65710		101.63580			0.00	0	0
<b>Total FRD003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 31/10/2020 Spot Bond				100.98539		100.95418			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>
FRD01U On 22/12/2018 Spot Bond			100.00000	17.95415	100.00000	17.91017			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>
FRD09U On 26/06/2017 Spot Bond			100.00000	44.52049	100.00000	44.41145			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>
FRD11U On 08/11/2016 Spot Bond			100.00000	54.47402	100.00000	54.33912			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>
FRD13U On 31/12/2019 Spot Bond			100.00000	14.34171	100.00000	14.30659			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				101.85700		101.83488			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				101.10078		101.07686			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				101.09926		101.07648			0.00	300,000,000	300,000,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				99.99674		99.97501			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				100.18274		100.16149			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				100.69462		102.79023			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			2.22800	106.68371	2.21800	106.96252			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			2.56500	114.29732	2.56500	114.27983			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				100.89224		100.86896			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	101.16095	10.38000	101.13247			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	101.16095	10.38000	101.13247			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			2.70500	111.61336	2.70500	111.59586			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			2.71000	213.71719	2.71000	213.68372			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			2.67500	112.18209	2.67500	112.16459			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			2.74000	212.86102	2.74000	212.82751			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>
FRS113 On 29/04/2019 Spot Bond				100.99608		100.96723			0.00	0	0
<b>Total FRS113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			3.03000	110.97751	3.04000	110.87004			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			2.87000	108.54637	2.87000	108.52887			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>
FRS117 On 05/05/2016 Spot Bond				64.63500		62.73400			0.00	0	0
<b>Total FRS117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			2.87000	108.54637	2.87000	108.52887			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			2.86000	209.47797	2.86000	209.44432			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			2.91000	208.08781	2.91000	208.05410			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			2.56000	100.90358	2.57000	100.80678			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			2.94000	207.25913	2.94000	207.22541			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			3.14500	103.65671	3.14500	103.63922			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			3.23500	156.78211	3.23500	156.75535			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			3.59500	96.21700	3.59500	96.19960			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			3.22500	156.94038	3.22500	156.91364			0.00	0	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 11/11/2015 Spot Bond				105.55178					0.00	0	0
<b>Total FRS130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 31/03/2028 Spot Bond			3.28500	155.99359	3.28500	155.96676			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 07/12/2033 Spot Bond			3.45000	193.77318	3.45000	193.73897			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS133 On 24/03/2020 Spot Bond				78.18892		77.38562			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			3.52500	97.33061	3.52500	97.31320			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			3.49500	97.81268	3.49500	97.79525			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/01/2038 Spot Bond			3.30500	100.93408	3.30500	100.91662			0.00	0	0
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 31/03/2028 Spot Bond			3.09500	159.01477	3.09500	158.98823			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>
FRS138 On 07/12/2033 Spot Bond			3.22000	199.71696	3.22000	199.68294			0.00	0	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS139 On 08/08/2016 Spot Bond				100.51106		100.49035			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14( On 19/09/2016 Spot Bond				101.51890		101.49803			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				103.17432		103.15384			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			3.22500	156.94038	3.22500	156.91364			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14( On 31/03/2028 Spot Bond			3.22500	156.94038	3.22500	156.91364			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>
FRS14( On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.43500	278.87441	2.43500	278.83280			0.00	0	0
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.32500	280.85185	2.32500	280.81078			0.00	0	0
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			3.04500	268.20622	3.04500	268.16179			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			2.79000	133.43748	2.79000	133.41624			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				100.80822		100.78338			0.00	0	263,000
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>263,000</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>	<b>263,000</b>
FRS51 On 31/01/2022 Spot Bond			2.32000	136.87714	2.32000	136.85710			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				101.04719		101.02150			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59 On 07/10/2016 Spot Bond				101.29525		101.27062			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				100.70562		100.68038			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			2.54500	111.29513	2.54500	111.27815			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	38.16671	104.97509	38.07119			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	50.96016	101.07593	50.83416			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	44.69717	100.44759	44.58727			0.00	0	0
<b>Total FRS74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS76 On 18/06/2017 Spot Bond			100.76967	49.22747	100.76967	49.10608			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			2.23000	120.58597	2.23000	120.56865			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			2.49000	115.90855	2.50000	115.79751			0.00	0	0
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				99.14567		99.14458			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			2.52000	115.62825	2.53000	115.51742			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				100.10590		100.02146			0.00	418,669,900	418,669,900
<b>Total FRS88 SPOT</b>									<b>0.00</b>	<b>418,669,900</b>	<b>418,669,900</b>
<b>Total For FRS88</b>									<b>0.00</b>	<b>418,669,900</b>	<b>418,669,900</b>
FRS90 On 07/12/2023 Spot Bond			2.52500	277.26888	2.52500	277.22683			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				100.59445		100.56966			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				100.10011		100.01496			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX16 On 15/09/2016 Spot Bond			7.96000	103.77416	7.99000	103.73653			0.00	0	876,800
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>876,800</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>876,800</b>
FRX17 On 15/09/2017 Spot Bond			8.87000	103.46909	8.91500	103.38144			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			9.12000	106.65110	9.16000	106.54841			0.00	0	340,400
<b>Total FRX18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>340,400</b>
<b>Total For FRX18</b>									<b>0.00</b>	<b>0</b>	<b>340,400</b>
FRX19 On 15/11/2019 Spot Bond			9.74000	100.44158	9.78000	100.29520			0.00	0	6,601,100
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,601,100</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>6,601,100</b>
FRX20 On 01/10/2020 Spot Bond			10.02000	99.11937	10.06000	98.95303			0.00	0	10,000,000
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRX23 On 28/02/2023 Spot Bond			10.79500	85.42642	10.84500	85.18459			0.00	0	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			10.90000	101.62765	10.95000	101.32223			0.00	0	5,653,500
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,653,500</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>5,653,500</b>
FRX26 On 01/10/2026 Spot Bond			11.38000	92.61008	11.43000	92.30392		11,380,000,000,000.00	1,000,000,000	1,050,000,000	
<b>Total FRX26 SPOT</b>								<b>11,380,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,050,000,000</b>	
<b>Total For FRX26</b>								<b>11,380,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,050,000,000</b>	
FRX30 On 31/01/2030 Spot Bond			11.39500	89.51816	11.44500	89.17622		0.00	0	0	
<b>Total FRX30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX30</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			11.47500	86.33373	11.52500	85.99234		0.00	0	0	
<b>Total FRX31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.42000	74.31789	11.47000	73.98561		0.00	0	0	
<b>Total FRX45 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX45</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FS1A3 On 20/03/2038 Spot Bond				101.52234		101.50019		0.00	0	0	
<b>Total FS1A3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FS1A3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FS1A4 On 20/03/2038 Spot Bond				101.54255		101.52012		0.00	0	0	
<b>Total FS1A4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FS1A4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FS1A5 On 20/03/2038 Spot Bond				101.59301		101.56988		0.00	0	0	
<b>Total FS1A5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FS1A5</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FS1B1 On 20/03/2038 Spot Bond				101.67380		101.64956		0.00	0	0	
<b>Total FS1B1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FS1B1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FS1C1 On 20/03/2038 Spot Bond				101.73438		101.70931		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				101.99679		101.96811		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				100.24565		100.22238		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				100.12843		100.10493			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				100.25365		100.22965			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				100.26254		100.23773			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				100.26994		100.24446			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				100.30246		100.27403			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	3.63369	100.00000	3.62469			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	0.60963	100.00000	0.60812			0.00	0	0
<b>Total FS3A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A1L On 20/03/2018 Spot Bond			100.00000	16.13172	100.00000	16.09222			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.70645	100.00000	2.69983				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	0.45407	100.00000	0.45296				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond				101.16247		101.13654				0.00	0	0
<b>Total GBL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			10.72000	102.48297	10.76500	102.40829				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				100.16896		100.14731				0.00	0	0
<b>Total GH31A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.17974		100.15699				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				100.18185		100.15883				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				100.19555		100.17081			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				100.21236		100.18551			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				100.22282		100.19467			0.00	0	0
<b>Total GH31D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GH41U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GOVEX1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GPT36 On 26/05/2016 Spot Bond				100.45435		100.43369			0.00	0	0
<b>Total GPT36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	11.48653	100.00000	11.45839			0.00	0	0
<b>Total GRB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB02 On 08/12/2017 Spot Bond			100.00000	31.38948	100.00000	31.31261			0.00	0	0
<b>Total GRB02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	15.51344	100.00000	15.47585			0.00	0	0
<b>Total GRB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	10.14804	100.00000	10.12291			0.00	0	0
<b>Total GRB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.80992		100.78637			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				100.84057		100.81622			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				100.87859		100.85326			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				100.93136		100.90467			0.00	0	0
<b>Total GRH1C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GRH1YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.50000		100.47702			0.00	0	0
<b>Total GRT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				102.08222		102.06073			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				99.84574		99.82344			0.00	0	0
<b>Total GRT06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.27032		100.24453			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				101.56157		101.53783			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				101.06941		101.04540			0.00	0	0
<b>Total GRT09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002			0.00	0	0
<b>Total GRX01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GSIZ16 On 23/09/2016 Spot Bond				102.20427		102.18155				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				100.10068	100.00000	38.77047				0.00	17,000,000,000	8,500,000,000
<b>Total HC1M1 SPOT</b>										<b>0.00</b>	<b>17,000,000,000</b>	<b>8,500,000,000</b>
<b>Total For HC1M1</b>										<b>0.00</b>	<b>17,000,000,000</b>	<b>8,500,000,000</b>
HCH01 On 25/10/2016 Spot Bond				100.91814		100.88903				0.00	0	0
<b>Total HCH01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	11.16183	100.00000	11.13420				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				99.77916		99.75665				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				100.72478		100.70050				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				100.57191		100.54740				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC26 On 14/04/2016 Spot Bond				100.98055		100.96094				0.00	0	0
<b>Total HILC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC27 On 09/05/2016 Spot Bond				100.57404		100.55354				0.00	0	0
<b>Total HILC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC28 On 05/08/2016 Spot Bond				100.62521		100.60288				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				100.59768		100.57607				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>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.64016	100.00000	9.61655				0.00	0	0
<b>Total HM1B8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.64016	100.00000	9.61655				0.00	0	0
<b>Total HM1B9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.22641	100.00000	10.20137				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.22641	100.00000	10.20137				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.98016	100.00000	10.95327				0.00	0	0
<b>Total HM1D4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.98016	100.00000	10.95327				0.00	0	0
<b>Total HM1D5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.90141	100.00000	11.87226				0.00	0	0
<b>Total HM1E4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1G2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				101.03961		101.01465			0.00	0	0
<b>Total HPF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				101.22900		101.20170			0.00	0	0
<b>Total HPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.85225		100.82743			0.00	0	0
<b>Total HPF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100			0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			10.40000	99.97172	10.44500	99.90392			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				100.29951		100.27135			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				100.28331		100.25662			0.00	0	0
<b>Total HPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			9.71000	101.00762	9.75000	100.84041		6,797,000,000,000.00		700,000,000	3,459,173,800
<b>Total HWAY20 SPOT</b>								<b>6,797,000,000,000.00</b>		<b>700,000,000</b>	<b>3,459,173,800</b>
<b>Total For HWAY20</b>								<b>6,797,000,000,000.00</b>		<b>700,000,000</b>	<b>3,459,173,800</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			2.31500	281.03245	2.31500	280.99143			0.00	0	7,700,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,700,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>7,700,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.18500	289.64663	2.18500	289.60537			0.00	0	0
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			2.56000	98.29310	2.56000	98.27818			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			10.98000	87.26652	11.02500	86.92743		175,021,200,000,000.00	15,940,000,000	17,574,380,400	
<b>Total HWAY34 SPOT</b>								<b>'5,021,200,000,000.00</b>	<b>15,940,000,000</b>	<b>17,574,380,400</b>	
<b>Total For HWAY34</b>								<b>'5,021,200,000,000.00</b>	<b>15,940,000,000</b>	<b>17,574,380,400</b>	
HWAY3 On 31/07/2035 Spot Bond			10.93000	87.39818	10.97500	87.05311		0.00	0	0	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF02 On 30/09/2016 Spot Bond			100.00000	60.04701	100.00000	59.89995		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	62.05047	100.00000	61.89851		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	52.87715	100.00000	52.74621		0.00	0	0	
<b>Total HWF06U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF06U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWY02 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100		0.00	0	0	
<b>Total HWY023/R197 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWY023/R197</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			1.88000	121.77583	1.89000	121.66061		205,382,488,272,000.00	109,246,004,400	65,351,452,400	
<b>Total I2025 SPOT</b>								<b>15,382,488,272,000.00</b>	<b>109,246,004,400</b>	<b>65,351,452,400</b>	
<b>Total For I2025</b>								<b>15,382,488,272,000.00</b>	<b>109,246,004,400</b>	<b>65,351,452,400</b>	
I2033 On 28/02/2033 Spot Bond			1.95000	101.53960	1.95000	101.52585		6,368,832,990,000.00	3,266,068,200	20,125,000,000	
<b>Total I2033 SPOT</b>								<b>6,368,832,990,000.00</b>	<b>3,266,068,200</b>	<b>20,125,000,000</b>	
<b>Total For I2033</b>								<b>6,368,832,990,000.00</b>	<b>3,266,068,200</b>	<b>20,125,000,000</b>	
I2038 On 31/01/2038 Spot Bond			1.94500	127.14742	1.94500	127.13010		226,792,966,093,000.00	116,603,067,400	175,265,152,700	
<b>Total I2038 SPOT</b>								<b>16,792,966,093,000.00</b>	<b>116,603,067,400</b>	<b>175,265,152,700</b>	
<b>Total For I2038</b>								<b>16,792,966,093,000.00</b>	<b>116,603,067,400</b>	<b>175,265,152,700</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
I2046 On 31/03/2046 Spot Bond			2.00000	127.44064	2.00000	127.42313			193,312,576,800,000.00	96,656,288,400	125,220,900,600
<b>Total I2046 SPOT</b>									<b>13,312,576,800,000.00</b>	<b>96,656,288,400</b>	<b>125,220,900,600</b>
<b>Total For I2046</b>									<b>13,312,576,800,000.00</b>	<b>96,656,288,400</b>	<b>125,220,900,600</b>
I2050 On 31/12/2050 Spot Bond			2.04000	134.53836	2.03000	134.84022			81,283,456,953,600.00	39,844,831,840	87,128,952,100
<b>Total I2050 SPOT</b>									<b>11,283,456,953,600.00</b>	<b>39,844,831,840</b>	<b>87,128,952,100</b>
<b>Total For I2050</b>									<b>11,283,456,953,600.00</b>	<b>39,844,831,840</b>	<b>87,128,952,100</b>
IBL21 On 15/03/2016 Spot Bond			9.08000	104.46913	9.12000	104.44185			0.00	0	0
<b>Total IBL21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			9.27000	105.99180	9.31500	105.88306			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			8.90000	100.06048	8.94000	100.01936			0.00	0	37,800
<b>Total IBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>37,800</b>
<b>Total For IBL28</b>									<b>0.00</b>	<b>0</b>	<b>37,800</b>
IBL33 On 03/11/2016 Spot Bond				100.69776		100.67362			0.00	0	0
<b>Total IBL33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			1.74000	134.90014	1.74500	134.87645			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			2.39000	136.35849	2.39000	136.33829			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				101.64597		101.62316			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			9.39000	102.51839	9.43500	102.40996			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				102.13184		102.10946			0.00	0	460,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45 On 21/12/2018 Spot Bond			10.09000	96.60726	10.13000	96.48874			0.00	0	943,700
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>943,700</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>943,700</b>
IBL46 On 15/01/2020 Spot Bond			10.51000	90.81637	10.55000	90.67427			0.00	0	1,861,200
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,861,200</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>1,861,200</b>
IBL48 On 19/03/2016 Spot Bond				101.55696		101.53603			0.00	0	9,300,000,000
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,300,000,000</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>0</b>	<b>9,300,000,000</b>
IBL49 On 02/04/2018 Spot Bond			9.57000	98.94940	9.61500	98.84319			0.00	0	995,700
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>995,700</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>995,700</b>
IBL50 On 02/08/2020 Spot Bond			10.50000	95.91174	10.54000	95.75052			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				100.67428		100.65116			0.00	0	0
<b>Total IBL52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				99.97406		99.95019			0.00	0	0
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL54 On 31/07/2016 Spot Bond			8.23000	100.25673	8.27000	100.21893			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			9.87000	97.02697	9.91000	96.91924			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				100.78647		100.76096			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				100.39537		100.37242			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			9.04000	99.99786	9.08500	99.93368			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL59 On 17/02/2019 Spot Bond			9.83000	98.83828	9.87000	98.71266			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			10.91500	96.98923	10.96500	96.70586			0.00	0	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				101.33894		101.31611			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				100.77829		100.75555			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				100.51769		100.49416			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				99.64435		99.62085			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				100.80852		100.78459			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				99.78337		99.76126			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			3.12000	131.08128	3.12000	131.05926			0.00	0	0
<b>Total IBL67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				101.42838		101.40433			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	21.38742	100.00000	21.33504			0.00	0	0
<b>Total IBL69U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL69U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL73 On 19/08/2018 Spot Bond				100.32456		100.30015			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond				100.33396		100.30889				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				100.18587		100.16139				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				100.19123		100.16608				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			10.96500	98.37916	11.01500	98.12349				0.00	0	0
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL79 On 27/01/2019 Spot Bond			9.66000	101.83950	9.70000	101.71342				0.00	0	0
<b>Total IBL79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL80U On 02/02/2019 Spot Bond			100.00000	17.69937	100.00000	17.65554				0.00	0	0
<b>Total IBL80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	10.90428	100.00000	10.87728				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				100.82268		100.79834				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>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01735	100.00000	0.01731				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				100.86894		100.84653				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				100.54772		100.52425				0.00	0	1,250,000,000
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,000</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,000</b>
IDCG03 On 22/10/2020 Spot Bond			10.56000	95.05907	10.60000	94.89590				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG04 On 24/11/2017 Spot Bond				100.32477		100.30084			0.00	0	0
<b>Total IDCG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				99.74695		99.72229			0.00	0	0
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			11.20000	93.57995	11.25000	93.29520			0.00	0	4,834,200
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,834,200</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>4,834,200</b>
IDCG07 On 13/11/2020 Spot Bond				100.42691		100.40221			0.00	0	0
<b>Total IDCG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			12.01500	98.38044	12.06500	98.02173			0.00	0	0
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.44872	5.00000	100.43510			0.00	0	0
<b>Total IDCP03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.86576	5.00000	101.85202			0.00	0	0
<b>Total IDCP04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	99.89125	4.00000	101.87799			0.00	0	0
<b>Total IDCP05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.51551	4.00000	101.50452			0.00	0	0
<b>Total IDCP06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01U On 30/06/2016 Spot Bond			100.00000	95.34170	100.00000	95.09848			0.00	0	0
<b>Total IDW01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02U On 30/06/2016 Spot Bond			100.00000	95.28817	100.00000	95.04509			0.00	0	0
<b>Total IDW02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW03U On 30/06/2016 Spot Bond			100.00000	95.28817	100.00000	95.04509			0.00	0	0
<b>Total IDW03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC01 On 10/12/2024 Spot Bond			9.60000	96.86177	9.65000	96.55530			0.00	0	0
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	105.53181	9.20000	105.50539			0.00	0	0
<b>Total IFM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.11851	100.00000	8.87602			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	36.05644	100.00000	35.96813			0.00	0	0
<b>Total IN269U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN272U On 10/11/2017 Spot Bond			100.00000	28.12240	100.00000	28.05276			0.00	0	0
<b>Total IN272U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN272U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	2.62035	100.00000	2.61539			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	10.33240	100.00000	10.30710			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	10.78418	100.00000	10.75748			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	14.11208	100.00000	14.07752			0.00	0	0
<b>Total IN286U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	9.53189	100.00000	9.51080			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	64.16302	100.00000	64.00587			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	11.97774	100.00000	11.94840			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN313U On 11/12/2018 Spot Bond			100.00000	16.09531	100.00000	16.05631				0.00	0	0
<b>Total IN313U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN315U On 25/06/2016 Spot Bond			100.00000	79.07786	100.00000	78.91277				0.00	0	0
<b>Total IN315U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN315U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN316U On 07/04/2016 Spot Bond			100.00000	94.60407	100.00000	94.36756				0.00	0	0
<b>Total IN316U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN316U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN317U On 20/12/2016 Spot Bond			100.00000	79.76314	100.00000	79.60035				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	41.01052	100.00000	40.92216				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	41.01052	100.00000	40.92216				0.00	0	0
<b>Total IN319U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN319U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN324U On 01/03/2017 Spot Bond			100.00000	55.57622	100.00000	55.44159				0.00	0	0
<b>Total IN324U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN324U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	10.81606	100.00000	10.78929				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN617U On 19/04/2016 Spot Bond			100.00000	88.80779	100.00000	88.59223				0.00	0	0
<b>Total IN617U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN617U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN620U On 09/05/2016 Spot Bond			100.00000	84.68677	100.00000	84.49074				0.00	0	0
<b>Total IN620U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN620U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN672U On 09/05/2016 Spot Bond			100.00000	84.68677	100.00000	84.49074				0.00	0	0
<b>Total IN672U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN672U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN701U On 20/04/2016 Spot Bond			100.00000	79.82456	100.00000	79.47598				0.00	0	0
<b>Total IN701U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN701U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA609 On 01/03/2016 Spot Bond			7.25000	99.94045	7.25000	99.96029			0.00	0	0
<b>Total INA609 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA609</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INA613 On 29/03/2016 Spot Bond			7.25000	99.44691	100.00000	93.35038		239,250,000,000,000.00	33,000,000,000	16,500,000,000	
<b>Total INA613 SPOT</b>								<b>19,250,000,000,000.00</b>	<b>33,000,000,000</b>	<b>16,500,000,000</b>	
<b>Total For INA613</b>								<b>19,250,000,000,000.00</b>	<b>33,000,000,000</b>	<b>16,500,000,000</b>	
INA614 On 05/04/2016 Spot Bond			7.35000	99.30014	7.35000	99.28029		0.00	0	0	
<b>Total INA614 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INA614</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
INA618 On 03/05/2016 Spot Bond			7.50000	98.72202	7.50000	98.70200		0.00	0	0	
<b>Total INA618 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INA618</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
INA619 On 10/05/2016 Spot Bond			7.50000	98.58204	7.50000	98.56207		0.00	0	0	
<b>Total INA619 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INA619</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
INA620 On 17/05/2016 Spot Bond			7.50000	98.44245	7.50000	98.42254		0.00	0	0	
<b>Total INA620 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INA620</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
INA621 On 24/05/2016 Spot Bond			7.50000	98.30326	7.50000	98.28341		193,500,000,000,000.00	25,800,000,000	25,800,000,000	
<b>Total INA621 SPOT</b>								<b>13,500,000,000,000.00</b>	<b>25,800,000,000</b>	<b>25,800,000,000</b>	
<b>Total For INA621</b>								<b>13,500,000,000,000.00</b>	<b>25,800,000,000</b>	<b>25,800,000,000</b>	
INF547 On 10/05/2016 Spot Bond				100.46519		100.44470		0.00	0	0	
<b>Total INF547 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For INF547</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING115 On 31/03/2016 Spot Bond			11.28366	102.16484	11.29887	102.13254		0.00	0	0	
<b>Total ING115 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ING115</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING116 On 31/03/2016 Spot Bond			11.28366	101.90133	11.29887	101.86912		0.00	0	0	
<b>Total ING116 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ING116</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ING132 On 22/12/2018 Spot Bond				101.83410		101.80737		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				101.80071		101.77446		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153 On 03/04/2017 Spot Bond			6.50000	102.71007	6.50000	102.69212			0.00	0	0
<b>Total ING153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				101.88601		101.85886			0.00	0	0
<b>Total ING161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				89.25526		89.25526			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				101.04210		101.02021			0.00	0	0
<b>Total ING211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100			0.00	0	0
<b>Total ING211/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				101.77619		101.75011			0.00	0	0
<b>Total ING228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				101.70434		101.68138			0.00	0	0
<b>Total ING232 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INGR06 On 10/06/2016 Spot Bond				106.05822		106.03733			0.00	0	0
<b>Total INGR06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.64868		100.61670			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				101.21490		101.18477			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				100.68555		100.65330			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			13.03000	99.82481	13.07000	99.64864			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP277U On 06/06/2016 Spot Bond			100.00000	79.52070	100.00000	100.00000			0.00	0	0
<b>Total IP277U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP277U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100			0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				101.12285		101.09875			0.00	0	0
<b>Total IPF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				101.13670		101.11232			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			8.73000	103.49464	8.77000	103.42887			0.00	0	0
<b>Total IPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				101.30255		101.27920			0.00	0	0
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				101.33202		101.30818			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				101.35170		101.32753			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				101.04932		101.02572			0.00	0	0
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				101.10000					0.00	0	0
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF12 On 15/04/2018 Spot Bond				101.06938		101.04537			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				99.99983		99.97737			0.00	0	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond				101.72568		101.70248			0.00	0	0
<b>Total IPF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond				101.77893		101.75503			0.00	0	0
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond				101.81087		101.78656			0.00	0	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond				101.63521		101.61124			0.00	0	0
<b>Total IPF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				101.65512		101.63088			0.00	0	0
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				101.67503		101.65051			0.00	0	0
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC09 On 29/04/2016 Spot Bond				100.71084		100.69053			0.00	0	0
<b>Total IPFC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			10.93000	96.59658	10.97000	96.41857		40,441,000,000,000.00	3,700,000,000	6,850,000,000	
<b>Total IPL10 SPOT</b>								<b>10,441,000,000,000.00</b>	<b>3,700,000,000</b>	<b>6,850,000,000</b>	
<b>Total For IPL10</b>								<b>10,441,000,000,000.00</b>	<b>3,700,000,000</b>	<b>6,850,000,000</b>	
IPL6 On 28/09/2017 Spot Bond			9.82000	104.17489	9.86500	104.08347		0.00	0	2,001,953,800	
<b>Total IPL6 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,001,953,800</b>	
<b>Total For IPL6</b>								<b>0.00</b>	<b>0</b>	<b>2,001,953,800</b>	
IPL7 On 05/04/2018 Spot Bond				101.29504		101.27129		0.00	80,000,000	20,000,000	
<b>Total IPL7 SPOT</b>								<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>	
<b>Total For IPL7</b>								<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>	
IPL8 On 10/10/2020 Spot Bond				100.46618		100.44188		0.00	0	1,500,000,000	
<b>Total IPL8 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>	
<b>Total For IPL8</b>								<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>	
IPL9 On 20/05/2021 Spot Bond				100.18425		100.15927		0.00	0	4,452,100,000	
<b>Total IPL9 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,452,100,000</b>	
<b>Total For IPL9</b>								<b>0.00</b>	<b>0</b>	<b>4,452,100,000</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015 On 20/09/2022 Spot Bond				102.79089		102.76530			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				99.92407		99.89866			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			3.07000	131.43521	3.07000	131.41330			0.00	0	0
<b>Total IV017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.78500	148.35728	3.78500	148.32977			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				101.47952		101.45304			0.00	0	0
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				101.30432		101.27767			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				101.03741		101.01004			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				99.75255		99.72736			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				99.87291		99.84596			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			3.88000	103.68491	3.89000	103.58281			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			3.88000	103.68491	3.89000	103.58281			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				99.81851		99.79233			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV032 On 14/08/2023 Spot Bond				100.17436		100.14567			0.00	0	10,000,000
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV033 On 11/02/2021 Spot Bond				100.67967		100.64768			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			12.73000	99.80117	12.77000	99.62480			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV057U On 14/07/2018 Spot Bond			100.00000	15.17250	100.00000	15.13534			0.00	0	0
<b>Total IV057U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV057U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			11.62000	108.60976	11.66000	108.49954			0.00	0	90,340,400
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,340,400</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>90,340,400</b>
IV09 On 30/04/2018 Spot Bond				102.37367		102.34420			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			3.88500	146.88288	3.88500	146.85525			0.00	0	0
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV610U On 04/03/2016 Spot Bond			100.00000	100.00000	100.00000	99.72678			0.00	0	0
<b>Total IV610U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV610U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV611U On 11/03/2016 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
<b>Total IV611U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV611U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV619U On 06/05/2016 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
<b>Total IV619U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV619U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA609 On 03/03/2016 Spot Bond			7.25000	99.98014	7.25000	99.94045			0.00	0	0
<b>Total IVA609 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA609</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA610 On 10/03/2016 Spot Bond			7.25000	99.82155	7.35000	99.79903			0.00	0	0
<b>Total IVA610 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA610</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA613 On 31/03/2016 Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0
<b>Total IVA613 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA613</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA614 On 07/04/2016 Spot Bond			7.35000	99.26044	7.35000	99.24061			0.00	0	0
<b>Total IVA614 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA614</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA618 On 05/05/2016 Spot Bond			7.50000	98.68199	7.50000	98.66198			0.00	0	0
<b>Total IVA618 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA618</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA619 On 12/05/2016 Spot Bond			7.50000	98.28341	7.50000	98.28341			0.00	0	0
<b>Total IVA619 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA619</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IVC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				101.25901		101.23625			0.00	0	0
<b>Total IVC007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.24487		100.22168			0.00	0	0
<b>Total IVC014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.27340		100.24732			0.00	0	0
<b>Total IVC015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.09242		100.01184			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				101.20941		101.18544			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				101.15328		101.12907			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC019 On 12/07/2017 Spot Bond				101.16740		101.14292			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				101.10383		101.08058			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				101.11668		101.09251			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				100.82754		100.80306			0.00	0	0
<b>Total IVC022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				101.65368		101.62972			0.00	0	0
<b>Total IVC023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.41263		100.38854			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				101.35870		101.33426			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				100.81531		100.79162			0.00	0	0
<b>Total IVC029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				101.54255		101.52012			0.00	0	0
<b>Total IVC032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				101.44964		101.42516			0.00	0	0
<b>Total IVC033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				101.48503		101.46000			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				91.81763		91.79259			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC036 On 16/07/2019 Spot Bond			10.43000	98.03289	10.47000	97.89645			0.00	0	0
<b>Total IVC036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	16.24674	100.00000	16.21058			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	15.01621	100.00000	14.97943			0.00	0	0
<b>Total IVC038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			10.60000	95.97247	10.64000	95.78933			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				100.84154		100.81666			0.00	0	0
<b>Total IVC041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				101.51337		101.49013			0.00	0	0
<b>Total IVC046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.62325		100.59744			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				100.27048		100.24469			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				100.02257		99.99975			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				100.73957		100.71402			0.00	0	60,000,000
<b>Total IVC051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For IVC051</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
IVC053 On 11/02/2018 Spot Bond				100.54692		100.52102			0.00	0	0
<b>Total IVC053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IVC054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC055 On 26/03/2020 Spot Bond				101.56901		101.54316				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC056 On 29/04/2016 Spot Bond				100.80385		100.78006				0.00	0	0
<b>Total IVC056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC058 On 03/01/2018 Spot Bond				101.35695		101.33254				0.00	0	0
<b>Total IVC058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC059 On 09/06/2016 Spot Bond				99.89270		99.87106				0.00	0	0
<b>Total IVC059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC060 On 31/07/2018 Spot Bond				100.78228		100.75691				0.00	0	0
<b>Total IVC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				101.40063		101.37563				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				100.42966		100.40462				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				100.64501		100.61820				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC064 On 15/09/2018 Spot Bond				101.85858		101.83442				0.00	0	0
<b>Total IVC064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond				99.85974		99.83617				0.00	0	0
<b>Total IVC065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC066 On 18/09/2016 Spot Bond				101.67130		101.64843				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				100.68999		100.66529				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC070 On 20/01/2019 Spot Bond				101.02439		100.99862				0.00	0	0
<b>Total IVC070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC071 On 26/05/2016 Spot Bond				100.14848		100.12727				0.00	0	0
<b>Total IVC071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC072 On 26/05/2016 Spot Bond				100.14867		100.12743				0.00	0	0
<b>Total IVC072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	1.84586	100.00000	1.84237				0.00	0	0
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				100.90308		100.87390				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>
KAP001 On 13/06/2017 Spot Bond				99.89174		99.86878				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				99.76478		99.74082				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				99.92575		99.90103				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.10195		100.07644				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.90725		100.87793				0.00	0	8,510,000,000
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,510,000,000</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>0</b>	<b>8,510,000,000</b>
KSB009 On 05/08/2020 Spot Bond				100.83595		100.80514				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.75000	130.38352	9.80000	129.94460			0.00	0	15,100
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,100</b>
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	<b>15,100</b>
LBK03 On 01/10/2016 Spot Bond				101.32597		101.30325			0.00	0	0
<b>Total LBK03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				99.78549		99.70371			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				100.12757		100.10678			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				101.61232		101.58966			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				100.86045		100.83502			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			11.08000	98.16400	11.12000	98.01847			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	100.20860	9.71000	100.18251			0.00	0	0
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				100.75887		100.73423			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			9.93000	97.43818	9.97500	97.35413		64,743,600,000,000.00	6,520,000,000	3,260,000,000	
<b>Total LGL02 SPOT</b>								<b>64,743,600,000,000.00</b>	<b>6,520,000,000</b>	<b>3,260,000,000</b>	
<b>Total For LGL02</b>								<b>64,743,600,000,000.00</b>	<b>6,520,000,000</b>	<b>3,260,000,000</b>	
LGL03 On 03/04/2018 Spot Bond			10.17000	98.53873	10.21500	98.43185		0.00	0	404,622,100	
<b>Total LGL03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>404,622,100</b>	
<b>Total For LGL03</b>								<b>0.00</b>	<b>0</b>	<b>404,622,100</b>	
LGL04 On 14/08/2020 Spot Bond			11.13000	93.71733	11.17000	93.55794		12,910,800,000,000.00	1,160,000,000	584,277,200	
<b>Total LGL04 SPOT</b>								<b>12,910,800,000,000.00</b>	<b>1,160,000,000</b>	<b>584,277,200</b>	
<b>Total For LGL04</b>								<b>12,910,800,000,000.00</b>	<b>1,160,000,000</b>	<b>584,277,200</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond				99.75234		99.72717			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				99.65927		99.62483			0.00	0	650,000,000
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
LHL13 On 10/09/2016 Spot Bond				99.85954		99.83597			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				100.61575		100.58035			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			14.16000	101.64143	14.20000	101.50842			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			15.08000	101.57882	15.12000	101.42057			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				100.25749		100.22403			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				100.26547		100.24040			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.28026		100.25384			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				100.29799		100.26995			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				100.46521		100.44378			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				99.80834		99.78922			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ08 On 18/04/2016 Spot Bond				99.14888		99.12997			0.00	0	0
<b>Total MAQ080 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ080</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 02/02/2017 Spot Bond				100.59429		100.57280			0.00	0	0
<b>Total MAQ081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.09450		100.06195			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				100.09501		100.06233			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				100.06873		100.05154			0.00	0	0
<b>Total MAQ0A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.07206		100.05403			0.00	0	0
<b>Total MAQ0A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				101.82046		101.79003			0.00	0	0
<b>Total MAQN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBC02 On 07/04/2016 Spot Bond				103.02696		103.00743			0.00	0	0
<b>Total MBC026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				101.61617		101.59339			0.00	0	0
<b>Total MBF030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				101.42215		101.40069			0.00	0	0
<b>Total MBF033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/12/2016 Spot Bond				99.89721		99.87658			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				100.40818		100.38501			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 17/04/2017 Spot Bond				100.82486		100.80206			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				100.54654		100.52367			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				100.55740		100.53410			0.00	0	0
<b>Total MBF042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 11/04/2016 Spot Bond				101.08112		101.05872			0.00	0	0
<b>Total MBF044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 13/04/2018 Spot Bond				101.09512		101.07158			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				100.32533		100.30110			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				99.93515		99.91343			0.00	0	0
<b>Total MBF047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/09/2016 Spot Bond				101.33900		101.31617			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	104.34758	2.30000	104.37867			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				99.18472		99.32505			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				101.36372		101.34435			0.00	0	0
<b>Total MBLSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24 On 22/03/2016 Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0
<b>Total MBP24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP29 On 23/09/2017 Spot Bond			100.00000	42.74857	100.00000	42.64388			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	29.38743	100.00000	29.31545			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	29.46588	100.00000	29.39372			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	28.28053	100.00000	28.21050			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	53.27193	100.00000	53.14001			0.00	0	0
<b>Total MBP33U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP33U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				100.79431		100.77079			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			10.06000	100.75018	10.10000	100.62004			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			10.11000	100.25860	10.15000	100.12894			0.00	0	0
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				103.16660		103.14262			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				101.18862		101.16519			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				101.24216		101.21781			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			9.20500	103.18592	9.25000	103.13529			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2019 Spot Bond			10.08000	99.70103	10.12000	99.57844			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			10.85500	98.00891	10.89500	97.81469			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				101.58293		101.55994			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			10.88000	100.27466	10.92000	100.13002			0.00	0	0
<b>Total MFS1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL02 On 31/05/2017 Spot Bond			10.13000	100.72145	10.17500	100.64337			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				101.71725		101.69416			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			10.73000	102.12798	10.77000	101.94862		8,584,000,000,000.00		800,000,000	404,185,000
<b>Total MMIG02 SPOT</b>								<b>8,584,000,000,000.00</b>		<b>800,000,000</b>	<b>404,185,000</b>
<b>Total For MMIG02</b>								<b>8,584,000,000,000.00</b>		<b>800,000,000</b>	<b>404,185,000</b>
MMIG0 On 01/06/2025 Spot Bond				99.34198		99.37129			0.00	0	0
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2030 Spot Bond			12.40000	94.61227	12.45000	94.31928			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			11.94500	95.82897	11.99500	95.58522		25,084,500,000,000.00		2,100,000,000	1,055,738,200
<b>Total MMIG05 SPOT</b>								<b>25,084,500,000,000.00</b>		<b>2,100,000,000</b>	<b>1,055,738,200</b>
<b>Total For MMIG05</b>								<b>25,084,500,000,000.00</b>		<b>2,100,000,000</b>	<b>1,055,738,200</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	63.06528	100.00000	62.91082			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			9.83000	100.64149	9.87500	100.56411			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN04 On 13/07/2017 Spot Bond			9.82000	101.78076	9.86500	101.69761				0.00	0	340,400
<b>Total MTN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,400</b>
<b>Total For MTN04</b>										<b>0.00</b>	<b>0</b>	<b>340,400</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	7.97828	100.89771	7.95837				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	8.07483	100.61875	8.05473				0.00	0	0
<b>Total N4A302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5A16 On 20/06/2016 Spot Bond				101.51224		101.49022				0.00	0	0
<b>Total N5A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				101.61322		101.58982				0.00	80,000,000	20,000,000
<b>Total N5B23 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
<b>Total For N5B23</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
N5C23 On 20/06/2023 Spot Bond				101.63342		101.60974				0.00	0	0
<b>Total N5C23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5C23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5D23 On 20/06/2023 Spot Bond				101.85350		101.82679			0.00	0	0
<b>Total N5D23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				94.55958		94.53387			0.00	0	0
<b>Total N5E23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	12.81288	100.00000	12.78151			0.00	0	0
<b>Total N5F23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23I On 20/06/2023 Spot Bond			100.00000	13.71291	100.00000	13.67933			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			11.01500	89.54942	11.06500	89.30987			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			10.73000	97.85824	10.77000	97.69808			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			8.60500	100.08100	8.64500	100.04291			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			10.32000	97.20855	10.36000	97.03953			0.00	0	5,950,600
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,950,600</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>5,950,600</b>
NBK12A On 19/03/2021 Spot Bond			10.18000	101.19982	10.22000	101.02055			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			10.61500	99.74650	10.66500	99.46085			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				100.76090		100.73801			0.00	0	0
<b>Total NBK13B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14A On 26/06/2021 Spot Bond			10.54000	96.76372	10.58000	96.58210			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15/ On 11/02/2022 Spot Bond			10.78000	91.95356	10.82000	91.76444			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				100.82794		100.74503			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/ On 12/02/2025 Spot Bond			11.36000	89.92246	11.41000	89.63936		39,078,400,000,000.00	3,440,000,000	862,631,200	
<b>Total NBK16A SPOT</b>								<b>19,078,400,000,000.00</b>	<b>3,440,000,000</b>	<b>862,631,200</b>	
<b>Total For NBK16A</b>								<b>19,078,400,000,000.00</b>	<b>3,440,000,000</b>	<b>862,631,200</b>	
NBK16I On 25/07/2016 Spot Bond				100.70502		100.68230			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			11.53000	94.31224	11.58000	94.00865		24,213,000,000,000.00	2,100,000,000	1,050,000,000	
<b>Total NBK17A SPOT</b>								<b>14,213,000,000,000.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>	
<b>Total For NBK17A</b>								<b>14,213,000,000,000.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>	
NBK17I On 28/11/2016 Spot Bond				100.13912		100.05955			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18/ On 01/06/2020 Spot Bond			10.51000	98.15621	10.55000	97.99806			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				101.33391		101.31163			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			10.93000	96.71481	10.97000	96.51567			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				101.06094		101.03759			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			11.60000	95.30239	11.65000	94.99345			0.00	0	5,013,000
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,013,000</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>5,013,000</b>
NBK20I On 25/06/2021 Spot Bond				101.42097		101.39803			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			11.80000	94.00206	11.85000	93.68034				0.00	0	0
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.39330		100.36965				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			10.01000	103.19067	10.05500	102.94659				0.00	0	0
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				100.34721		100.32319				0.00	0	0
<b>Total NBK22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23/ On 19/11/2025 Spot Bond			11.45000	98.66077	11.50000	98.35130				0.00	0	0
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond				100.49102		100.46659				0.00	0	0
<b>Total NBK23B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/ On 19/11/2027 Spot Bond			11.70000	98.33498	11.75000	98.00131			23,400,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total NBK24A SPOT</b>									<b>23,400,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For NBK24A</b>									<b>23,400,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
NBK24I On 11/02/2022 Spot Bond				100.52033		100.49564				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			10.85500	99.49558	10.90500	99.22839				0.00	0	0
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				100.52192		100.49601				0.00	0	0
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond				100.97449		100.94869				0.00	0	0
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond				99.86002		99.89187				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond				100.33015		100.30535			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				100.34994		100.32541			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				100.36396		100.33849			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				100.35925		100.33495			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				100.16334		100.13871			0.00	0	0
<b>Total NBK32B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK32B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			9.99000	103.91195	10.03000	109.45089		23,976,000,000,000.00	2,400,000,000	603,612,400	
<b>Total NBK3A SPOT</b>								<b>23,976,000,000,000.00</b>	<b>2,400,000,000</b>	<b>603,612,400</b>	
<b>Total For NBK3A</b>								<b>23,976,000,000,000.00</b>	<b>2,400,000,000</b>	<b>603,612,400</b>	
NBK4 On 28/10/2024 Spot Bond			11.92500	37.73698	11.97500	37.57986		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				101.05546		101.02958		0.00	0	0	
<b>Total NBK7B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK7B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK9A On 23/03/2016 Spot Bond			8.53000	104.21725	8.57000	104.19073		0.00	0	673,500	
<b>Total NBK9A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>673,500</b>	
<b>Total For NBK9A</b>								<b>0.00</b>	<b>0</b>	<b>673,500</b>	
NBK9B On 23/03/2016 Spot Bond				101.54532		101.52223		0.00	0	31,500	
<b>Total NBK9B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>31,500</b>	
<b>Total For NBK9B</b>								<b>0.00</b>	<b>0</b>	<b>31,500</b>	
NCLN6 On 27/05/2016 Spot Bond				98.39493		98.37582		0.00	0	0	
<b>Total NCLN69 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NCLN69</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NCLN7 On 15/08/2017 Spot Bond				100.44081		100.41515		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				101.64854		101.62466			0.00	0	0
<b>Total NCLN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				101.64598		101.62183			0.00	0	0
<b>Total NCLN77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/03/2016 Spot Bond				101.51824		101.49615			0.00	0	0
<b>Total NCLN78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/03/2016 Spot Bond				101.50103		101.47907			0.00	0	0
<b>Total NCLN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/06/2016 Spot Bond				101.50003		101.47808			0.00	0	0
<b>Total NCLN80 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.79039		100.76698			0.00	0	0
<b>Total NCLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				101.71622		101.69125			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			11.09500	102.57400	11.14500	102.28631			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				101.70616		101.68134			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			11.13000	101.42821	11.18000	101.14297			0.00	0	377,500
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>377,500</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>377,500</b>
NCLN8: On 20/03/2024 Spot Bond				101.71622		101.69125			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/12/2016 Spot Bond				101.55134		101.52867			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2017 Spot Bond				101.56886		101.54607			0.00	0	0
<b>Total NCLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				101.73230		101.70711			0.00	0	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				101.75239		101.72693			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				100.04423		100.02213			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				101.17492		101.15074			0.00	0	0
<b>Total NCLN93 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				101.71019		101.68531			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				101.24083		101.21672			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				100.96839		100.94074			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				98.93473		98.85014			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			11.29000	102.17715	11.33000	102.04561			0.00	0	0
<b>Total NED15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				98.93681		98.90978			0.00	0	0
<b>Total NED16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				101.23688		101.21015			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED18 On 16/01/2025 Spot Bond				101.15571		101.12821				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2025 Spot Bond				101.64544		101.61632				0.00	0	0
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			12.43000	98.18712	12.47000	98.02683			49,471,400,000,000.00	3,980,000,000	1,990,000,000	
<b>Total NED20 SPOT</b>									<b>19,471,400,000,000.00</b>	<b>3,980,000,000</b>	<b>1,990,000,000</b>	
<b>Total For NED20</b>									<b>19,471,400,000,000.00</b>	<b>3,980,000,000</b>	<b>1,990,000,000</b>	
NED9 On 06/07/2017 Spot Bond				101.10935		101.08841				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	117.43683	9.44500	117.40706				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.33500	175.88344	2.33500	175.85767				0.00	0	0
<b>Total NILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			2.74000	113.59581	2.75000	113.48643				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	194.35371	3.45000	194.32542				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			3.13000	110.09038	3.14000	109.98356				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			3.37500	144.48479	3.37500	144.42807				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			3.28500	155.99359	3.28500	155.96676				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			9.93000	98.98409	9.97000	98.81989				0.00	0	278,100
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>278,100</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>278,100</b>
NQ1A10 On 22/05/2020 Spot Bond			10.56000	99.89401	10.60000	99.73068				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A11 On 22/05/2016 Spot Bond				100.40649		100.38434				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A16 On 22/05/2048 Spot Bond				100.23937		100.21639				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A17 On 22/05/2050 Spot Bond				100.24682		100.22317				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A18 On 22/05/2049 Spot Bond				100.24238		100.21913				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A19 On 22/05/2050 Spot Bond				100.25542		100.23099				0.00	0	0
<b>Total NQ1A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B10 On 22/05/2020 Spot Bond			10.76000	99.90169	10.80000	99.73835				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B15 On 22/05/2050 Spot Bond				100.25127		100.22721				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B16 On 22/05/2049 Spot Bond				100.24831		100.22453				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>
NQ1B17 On 22/05/2052 Spot Bond				100.26803		100.24245				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond			10.96000	99.90935	11.00000	99.74601			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				100.25423		100.22991			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				100.25573		100.23127			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				100.28073		100.25399			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				100.31021		100.28079			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.29230		100.26451			0.00	0	0
<b>Total NQF1D6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.26016		100.23530			0.00	0	0
<b>Total NQF1D7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			9.88000	108.71375	9.92000	108.58758			0.00	0	601,376,500
<b>Total NRA018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>601,376,500</b>
<b>Total For NRA018</b>									<b>0.00</b>	<b>0</b>	<b>601,376,500</b>
NRA02: On 31/10/2022 Spot Bond			10.66000	111.61663	10.70000	111.38851			0.00	0	610,199,800
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>610,199,800</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>610,199,800</b>
NRA02: On 31/05/2023 Spot Bond			2.23000	176.97928	2.23000	176.95385			0.00	0	8,700,000,000
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
NRA02: On 30/11/2028 Spot Bond			12.00000	104.74642	12.05000	104.38749		60,240,000,000,000.00	5,020,000,000	2,513,476,800	
<b>Total NRA028 SPOT</b>								<b>60,240,000,000,000.00</b>	<b>5,020,000,000</b>	<b>2,513,476,800</b>	
<b>Total For NRA028</b>								<b>60,240,000,000,000.00</b>	<b>5,020,000,000</b>	<b>2,513,476,800</b>	
NTC12 On 25/08/2016 Spot Bond				100.53815		100.51439			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC16 On 22/03/2018 Spot Bond				101.74825		101.72436			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				100.00050		99.91653			0.00	0	0
<b>Total NTC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				99.96799		99.88358			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				100.82329		100.79804			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				100.10698		100.02228			0.00	0	0
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT102 On 28/05/2020 Spot Bond				100.12785		100.09586			0.00	0	0
<b>Total NYT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13U On 28/05/2020 Spot Bond			100.00000	17.24872	100.00000	17.20601			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				100.48914		100.40291			0.00	0	0
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			11.08000	97.00486	11.12000	96.86059			0.00	0	0
<b>Total OML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2025 Spot Bond				101.95873		101.93279			0.00	0	0
<b>Total OML04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2025 Spot Bond			11.26000	99.70258	11.30000	99.54935		33,780,000,000,000.00	3,000,000,000	1,500,790,700	
<b>Total OML05 SPOT</b>								<b>33,780,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,790,700</b>	
<b>Total For OML05</b>								<b>33,780,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,790,700</b>	
OML06 On 19/03/2027 Spot Bond			11.79500	98.47585	11.84500	98.24188		35,385,000,000,000.00	3,000,000,000	1,501,566,400	
<b>Total OML06 SPOT</b>								<b>35,385,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,501,566,400</b>	
<b>Total For OML06</b>								<b>35,385,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,501,566,400</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML07 On 19/03/2030 Spot Bond			12.35000	97.54063	12.40000	97.25503			21,736,000,000,000.00	1,760,000,000	880,000,000
<b>Total OML07 SPOT</b>									<b>21,736,000,000,000.00</b>	<b>1,760,000,000</b>	<b>880,000,000</b>
<b>Total For OML07</b>									<b>21,736,000,000,000.00</b>	<b>1,760,000,000</b>	<b>880,000,000</b>
OML08 On 14/09/2025 Spot Bond				99.72307		101.89491			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			11.78500	95.75626	11.83500	100.94001			23,570,000,000,000.00	2,000,000,000	1,001,419,800
<b>Total OML09 SPOT</b>									<b>23,570,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,001,419,800</b>
<b>Total For OML09</b>									<b>23,570,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,001,419,800</b>
OML10 On 14/09/2025 Spot Bond			12.25000	94.71766	12.30000	100.07485			24,500,000,000,000.00	2,000,000,000	1,104,629,900
<b>Total OML10 SPOT</b>									<b>24,500,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,104,629,900</b>
<b>Total For OML10</b>									<b>24,500,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,104,629,900</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	86.33094	100.00000	86.12440			0.00	0	0
<b>Total OTCA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100			0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM17 On 06/03/2016 Spot Bond				99.93657		99.91531			0.00	0	0
<b>Total PMM17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM19 On 13/05/2016 Spot Bond				98.43316		98.41113			0.00	0	0
<b>Total PMM19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total PMM20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM21 On 02/09/2016 Spot Bond				100.04253		100.02124			0.00	0	0
<b>Total PMM21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM22 On 04/05/2016 Spot Bond				100.61931		100.59768			0.00	0	0
<b>Total PMM22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM23 On 02/09/2016 Spot Bond			100.00000	80.13245	100.00000	79.95595			100,000,000,000,000.00	11,000,000,000	5,500,000,000
<b>Total PMM23 SPOT</b>									<b>100,000,000,000,000.00</b>	<b>11,000,000,000</b>	<b>5,500,000,000</b>
<b>Total For PMM23</b>									<b>100,000,000,000,000.00</b>	<b>11,000,000,000</b>	<b>5,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 28/03/2016 Spot Bond				101.44463		101.42126			0.00	0	0
<b>Total PPC001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				101.04064		101.01661			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				100.53617		100.51184			0.00	0	0
<b>Total PPC003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 30/06/2021 Spot Bond			10.83000	97.85570	10.87000	97.67253			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				100.76307		100.73945			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				100.77208		100.74821			0.00	0	0
<b>Total PRE1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.79209		100.76767			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				100.87805		100.85130			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				100.89803		100.87073			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.77936		100.75290			0.00	0	0
<b>Total PTH01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PTH01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			9.17000	41.54176	9.22000	41.33747			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159 On 15/09/2016 Spot Bond			7.58000	109.35577	7.62000	109.31226			169,901,333,586,000.00	286,266,666,700	201,264,466,800
<b>Total R159 SPOT</b>									<b>169,901,333,586,000.00</b>	<b>286,266,666,700</b>	<b>201,264,466,800</b>
<b>Total For R159</b>									<b>169,901,333,586,000.00</b>	<b>286,266,666,700</b>	<b>201,264,466,800</b>
R159P On 15/09/2016 Spot Bond			7.41000	96.21557	7.45000	96.17657			0.00	0	0
<b>Total R159P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R159P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			9.35000	109.80831	9.40000	109.42848			351,684,746,485,000.00	278,255,053,100	248,842,660,800
<b>Total R186 SPOT</b>									<b>351,684,746,485,000.00</b>	<b>278,255,053,100</b>	<b>248,842,660,800</b>
<b>Total For R186</b>									<b>351,684,746,485,000.00</b>	<b>278,255,053,100</b>	<b>248,842,660,800</b>
R187P On 21/12/2026 Spot Bond			9.09000	38.29427	9.14000	38.08774			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			9.01000	35.35484	9.06000	35.14735			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			1.82500	290.05412	1.82500	290.01565			194,132,667,165,000.00	106,374,064,200	44,982,232,100
<b>Total R197 SPOT</b>									<b>194,132,667,165,000.00</b>	<b>106,374,064,200</b>	<b>44,982,232,100</b>
<b>Total For R197</b>									<b>194,132,667,165,000.00</b>	<b>106,374,064,200</b>	<b>44,982,232,100</b>
R202 On 07/12/2033 Spot Bond			1.91000	238.17410	1.91000	238.14194			528,536,400,626,000.00	276,720,628,600	249,640,394,400
<b>Total R202 SPOT</b>									<b>528,536,400,626,000.00</b>	<b>276,720,628,600</b>	<b>249,640,394,400</b>
<b>Total For R202</b>									<b>528,536,400,626,000.00</b>	<b>276,720,628,600</b>	<b>249,640,394,400</b>
R2023 On 28/02/2023 Spot Bond			9.21500	92.67656	9.26500	92.41288			630,967,020,021,000.00	828,102,769,400	621,432,246,600
<b>Total R2023 SPOT</b>									<b>630,967,020,021,000.00</b>	<b>828,102,769,400</b>	<b>621,432,246,600</b>
<b>Total For R2023</b>									<b>630,967,020,021,000.00</b>	<b>828,102,769,400</b>	<b>621,432,246,600</b>
R203 On 15/09/2017 Spot Bond			8.27000	103.84271	8.31500	103.75604			777,346,356,930,000.00	1,424,104,759,000	952,632,763,800
<b>Total R203 SPOT</b>									<b>777,346,356,930,000.00</b>	<b>1,424,104,759,000</b>	<b>952,632,763,800</b>
<b>Total For R203</b>									<b>777,346,356,930,000.00</b>	<b>1,424,104,759,000</b>	<b>952,632,763,800</b>
R2030 On 31/01/2030 Spot Bond			9.72500	87.70795	9.77500	87.34447			882,056,497,952,500.00	1,735,944,112,900	823,909,399,500
<b>Total R2030 SPOT</b>									<b>882,056,497,952,500.00</b>	<b>1,735,944,112,900</b>	<b>823,909,399,500</b>
<b>Total For R2030</b>									<b>882,056,497,952,500.00</b>	<b>1,735,944,112,900</b>	<b>823,909,399,500</b>
R2032 On 31/03/2032 Spot Bond			9.86500	90.61516	9.92000	90.19614			543,773,903,051,000.00	663,332,377,400	438,435,420,600
<b>Total R2032 SPOT</b>									<b>543,773,903,051,000.00</b>	<b>663,332,377,400</b>	<b>438,435,420,600</b>
<b>Total For R2032</b>									<b>543,773,903,051,000.00</b>	<b>663,332,377,400</b>	<b>438,435,420,600</b>
R2035 On 28/02/2035 Spot Bond			9.94500	91.06199	9.99000	90.68542			321,924,542,108,000.00	1,339,560,034,400	671,317,798,300
<b>Total R2035 SPOT</b>									<b>321,924,542,108,000.00</b>	<b>1,339,560,034,400</b>	<b>671,317,798,300</b>
<b>Total For R2035</b>									<b>321,924,542,108,000.00</b>	<b>1,339,560,034,400</b>	<b>671,317,798,300</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
R2037 On 31/01/2037 Spot Bond			9.99000	87.78296	10.03500	87.40976			256,454,425,854,000.00	926,572,014,600	621,186,668,900
<b>Total R2037 SPOT</b>									<b>6,454,425,854,000.00</b>	<b>926,572,014,600</b>	<b>621,186,668,900</b>
<b>Total For R2037</b>									<b>6,454,425,854,000.00</b>	<b>926,572,014,600</b>	<b>621,186,668,900</b>
R204 On 21/12/2018 Spot Bond			8.66000	99.98780	8.70000	99.86797			146,255,354,636,000.00	1,633,516,784,600	930,411,953,500
<b>Total R204 SPOT</b>									<b>16,255,354,636,000.00</b>	<b>633,516,784,600</b>	<b>930,411,953,500</b>
<b>Total For R204</b>									<b>16,255,354,636,000.00</b>	<b>633,516,784,600</b>	<b>930,411,953,500</b>
R2040 On 31/01/2040 Spot Bond			10.06000	91.27101	10.11500	90.79328			505,061,800,000,000.00	746,030,000,000	376,825,000,000
<b>Total R2040 SPOT</b>									<b>15,061,800,000,000.00</b>	<b>746,030,000,000</b>	<b>376,825,000,000</b>
<b>Total For R2040</b>									<b>15,061,800,000,000.00</b>	<b>746,030,000,000</b>	<b>376,825,000,000</b>
R2044 On 31/01/2044 Spot Bond			10.04000	88.76345	10.10000	88.24163			310,902,995,312,000.00	827,779,182,800	704,844,739,100
<b>Total R2044 SPOT</b>									<b>10,902,995,312,000.00</b>	<b>827,779,182,800</b>	<b>704,844,739,100</b>
<b>Total For R2044</b>									<b>10,902,995,312,000.00</b>	<b>827,779,182,800</b>	<b>704,844,739,100</b>
R2048 On 28/02/2048 Spot Bond			10.05000	87.74197	10.10500	87.25573			324,400,903,490,000.00	728,796,109,800	613,968,300,900
<b>Total R2048 SPOT</b>									<b>14,400,903,490,000.00</b>	<b>728,796,109,800</b>	<b>613,968,300,900</b>
<b>Total For R2048</b>									<b>14,400,903,490,000.00</b>	<b>728,796,109,800</b>	<b>613,968,300,900</b>
R207 On 15/01/2020 Spot Bond			8.88000	95.72423	8.92000	95.57700			073,622,413,200,000.00	2,710,993,515,000	1,287,368,944,500
<b>Total R207 SPOT</b>									<b>3,622,413,200,000.00</b>	<b>710,993,515,000</b>	<b>287,368,944,500</b>
<b>Total For R207</b>									<b>3,622,413,200,000.00</b>	<b>710,993,515,000</b>	<b>287,368,944,500</b>
R208 On 31/03/2021 Spot Bond			9.03000	93.74834	9.07000	93.57486			830,219,306,630,000.00	867,133,921,000	514,120,778,900
<b>Total R208 SPOT</b>									<b>10,219,306,630,000.00</b>	<b>867,133,921,000</b>	<b>514,120,778,900</b>
<b>Total For R208</b>									<b>10,219,306,630,000.00</b>	<b>867,133,921,000</b>	<b>514,120,778,900</b>
R209 On 31/03/2036 Spot Bond			9.88000	71.21524	9.92500	70.90521			019,579,977,880,000.00	3,139,633,601,000	1,194,562,143,900
<b>Total R209 SPOT</b>									<b>19,579,977,880,000.00</b>	<b>139,633,601,000</b>	<b>194,562,143,900</b>
<b>Total For R209</b>									<b>19,579,977,880,000.00</b>	<b>139,633,601,000</b>	<b>194,562,143,900</b>
R210 On 31/03/2028 Spot Bond			1.88500	179.92606	1.88500	179.90190			268,700,038,646,000.00	142,546,439,600	131,691,130,600
<b>Total R210 SPOT</b>									<b>18,700,038,646,000.00</b>	<b>142,546,439,600</b>	<b>131,691,130,600</b>
<b>Total For R210</b>									<b>18,700,038,646,000.00</b>	<b>142,546,439,600</b>	<b>131,691,130,600</b>
R211 On 31/01/2017 Spot Bond			1.04000	135.74981	1.04500	135.72855			104,217,152,000,000.00	100,208,800,000	80,011,800,000
<b>Total R211 SPOT</b>									<b>14,217,152,000,000.00</b>	<b>100,208,800,000</b>	<b>80,011,800,000</b>
<b>Total For R211</b>									<b>14,217,152,000,000.00</b>	<b>100,208,800,000</b>	<b>80,011,800,000</b>
R212 On 31/01/2022 Spot Bond			1.82000	140.64774	1.82000	140.62905			893,786,891,816,000.00	491,091,698,800	228,942,249,400
<b>Total R212 SPOT</b>									<b>13,786,891,816,000.00</b>	<b>491,091,698,800</b>	<b>228,942,249,400</b>
<b>Total For R212</b>									<b>13,786,891,816,000.00</b>	<b>491,091,698,800</b>	<b>228,942,249,400</b>
R213 On 28/02/2031 Spot Bond			9.76500	78.56109	9.81500	78.21422			820,887,219,484,000.00	1,210,536,325,600	657,439,257,000
<b>Total R213 SPOT</b>									<b>10,887,219,484,000.00</b>	<b>210,536,325,600</b>	<b>657,439,257,000</b>
<b>Total For R213</b>									<b>10,887,219,484,000.00</b>	<b>210,536,325,600</b>	<b>657,439,257,000</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
R214	On	28/02/2041	Spot Bond			9.97000	68.34222	10.02000	67.99098			306,426,062,299,000.00	1,735,850,156,700	651,601,374,900
<b>Total R214 SPOT</b>												<b>16,426,062,299,000.00</b>	<b>735,850,156,700</b>	<b>651,601,374,900</b>
<b>Total For R214</b>												<b>16,426,062,299,000.00</b>	<b>735,850,156,700</b>	<b>651,601,374,900</b>
R229C	On	15/03/2016	Spot Bond			7.40000	99.77748	7.44000	99.75599			0.00	0	0
<b>Total R229C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R230C	On	15/09/2016	Spot Bond			7.41000	96.21557	7.45000	96.17657			0.00	0	0
<b>Total R230C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R329C	On	21/06/2016	Spot Bond			7.40000	97.83792	7.44000	97.80698			0.00	0	0
<b>Total R329C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R329C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R330C	On	21/12/2016	Spot Bond			7.46000	94.32407	7.50000	94.27609			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			8.24500	90.04524	8.29000	89.97479			0.00	0	0
<b>Total R331C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R332C	On	21/12/2017	Spot Bond			8.29500	86.40548	8.34000	86.31912			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			8.66500	82.29061	8.70500	82.19902			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			8.64500	78.91574	8.68500	78.81282			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			8.62500	75.69379	8.66500	75.58061			0.00	0	0
<b>Total R335C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R336C	On	21/12/2019	Spot Bond			8.61500	72.59087	8.65500	72.46846			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			8.84000	68.95129	8.88000	68.82154			0.00	0	0
<b>Total R337C SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C On 21/12/2020 Spot Bond			8.82000	66.09336	8.86000	65.95637			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			8.95000	62.88570	8.99000	62.74321			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			8.92000	60.29240	8.96000	60.14430			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			8.89000	57.82267	8.93000	57.66962			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			8.86000	55.47004	8.90000	55.31265			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			8.82000	53.26566	8.86000	53.10438			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			8.78000	51.16851	8.82000	51.00383			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			9.29000	47.07165	9.34000	46.87372			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			9.25000	45.13376	9.30000	44.93326			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			9.21000	43.29224	9.26000	43.08963			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			9.17000	41.54176	9.22000	41.33747			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			9.13000	39.87733	9.18000	39.67175			0.00	0	0
<b>Total R349C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C On 21/12/2026 Spot Bond			9.09000	38.29427	9.14000	38.08774			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			9.05000	36.78816	9.10000	36.58101			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			9.01000	35.35484	9.06000	35.14735			0.00	0	0
<b>Total R352C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				101.87654		101.85028			0.00	0	310,000,000
<b>Total RCSB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For RCSB03</b>									<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
RCSB0 On 12/04/2018 Spot Bond				103.02450		102.99607			0.00	0	870,000,000
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
<b>Total For RCSB05</b>									<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
RCSB0 On 17/01/2017 Spot Bond				101.82107		101.79441			0.00	0	870,000,000
<b>Total RCSB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
<b>Total For RCSB06</b>									<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
RCSB0 On 10/12/2017 Spot Bond				102.12974		102.10399			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	40.74225	100.00000	40.64136			0.00	0	290,000,000
<b>Total RCSB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
<b>Total For RCSB1U</b>									<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	36.14496	100.00000	36.05644			0.00	0	1,000,000,000
<b>Total RCSB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For RCSB2U</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	47.18433	100.00000	47.06878			0.00	0	770,000,000
<b>Total RCSB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
<b>Total For RCSB3U</b>									<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
RCSB5 On 10/12/2016 Spot Bond			100.00000	67.98400	100.00000	67.81750			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	24.52272	100.00000	24.46265			0.00	0	0
<b>Total RCSB6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF01 On 04/09/2017 Spot Bond			100.00000	40.45645	100.00000	29.64753				0.00	0	0
<b>Total RDF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02 On 04/12/2020 Spot Bond			100.00000	8.59057	100.00000	8.66806				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	20.24990	100.00000	21.23013				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	15.49533	100.00000	16.09355				0.00	0	0
<b>Total RDF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05 On 04/12/2019 Spot Bond			100.00000	10.78288	100.00000	10.99831				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				99.84387		99.82131				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				101.60034		101.57789				0.00	0	0
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.45549		100.37122				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				100.10220		100.01655				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 24/03/2016 Spot Bond				101.49800		101.47557				0.00	0	0
<b>Total RDFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/05/2016 Spot Bond				100.17129		100.14959				0.00	0	0
<b>Total RDFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 27/07/2016 Spot Bond				100.74325		100.72017				0.00	0	0
<b>Total RDFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 05/10/2016 Spot Bond				101.19336		101.17135			0.00	0	0
<b>Total RDFC26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 02/06/2016 Spot Bond				100.04209		100.02104			0.00	0	0
<b>Total RDFC27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 02/12/2016 Spot Bond				100.04299		100.02149			0.00	0	0
<b>Total RDFC28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.26915		100.24348			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				100.94117		100.91732			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				100.24218		100.21993			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				102.34342		102.31349			0.00	0	0
<b>Total RED101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2018 Spot Bond				101.74984		101.71812			0.00	0	0
<b>Total RED201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES01U On 02/03/2018 Spot Bond			100.00000	27.10887	100.00000	27.04320			0.00	0	0
<b>Total RES01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES02U On 02/03/2019 Spot Bond			100.00000	15.65858	100.00000	15.62065			0.00	0	0
<b>Total RES02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES03U On 02/03/2020 Spot Bond			100.00000	11.00075	100.00000	10.97411			0.00	0	0
<b>Total RES03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES04U On 02/03/2021 Spot Bond			100.00000	9.17313	100.00000	9.15091			0.00	0	0
<b>Total RES04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES15 On 12/11/2017 Spot Bond				101.01128		100.98677			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				100.67387		100.64888			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				100.04042		102.01522			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				101.11294		101.08955			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				100.27033		100.18937			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				99.93197		99.90923			0.00	0	0
<b>Total RES30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				101.22180		101.19787			0.00	0	0
<b>Total RES32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				89.81649		89.75585			0.00	0	0
<b>Total RP005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond				98.88580		98.81273			0.00	0	0
<b>Total RP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				98.65929		98.58236			0.00	0	0
<b>Total RP008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				102.11586		102.08170			0.00	0	0
<b>Total RP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014 On 27/09/2019 Spot Bond				86.78961		86.75389			0.00	0	0
<b>Total RP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	102.55670	12.35000	102.52294			0.00	0	0
<b>Total RP018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	16.46206	100.00000	16.42130			0.00	0	0
<b>Total RP020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.48118		103.46006			0.00	0	0
<b>Total RP026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP011 On 31/08/2018 Spot Bond			100.00000	13.58553	100.00000	13.55262			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>
RPP041 On 07/10/2016 Spot Bond			100.00000	58.88055	100.00000	58.73634			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>
RPP081 On 30/04/2020 Spot Bond			100.00000	15.59113	100.00000	15.57214			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>
RPP091 On 21/11/2016 Spot Bond			100.00000	57.74443	100.00000	57.60143			0.00	0	0
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS001 On 16/11/2022 Spot Bond				104.73060		104.67612			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS002 On 30/04/2025 Spot Bond				60.87987		60.87618			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			10.35000	102.16914	10.39000	101.98624			0.00	0	3,280,500
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,280,500</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>3,280,500</b>
RW23 On 10/12/2023 Spot Bond			10.76500	95.68256	10.81500	95.40775			0.00	0	5,185,100
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,185,100</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>5,185,100</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			11.11500	96.48460	11.16500	96.13438			0.00	0	0
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBC2 On 28/04/2016 Spot Bond				101.31944		101.26292			0.00	0	0
<b>Total SBC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 24/11/2016 Spot Bond			8.78000	104.37218	8.82000	104.31957			0.00	0	203,346,600
<b>Total SBK12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>203,346,600</b>
<b>Total For SBK12</b>									<b>0.00</b>	<b>0</b>	<b>203,346,600</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100			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				100.71626		100.69136			0.00	0	507,100
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>507,100</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>0</b>	<b>507,100</b>
SBK14 On 01/12/2017 Spot Bond			10.37000	101.34419	10.41500	101.24642			0.00	0	799,800
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>799,800</b>
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>799,800</b>
SBK15 On 23/01/2022 Spot Bond				101.31326		101.28887			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				101.35812		101.33292			0.00	0	0
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond				99.82170		99.79541			0.00	0	0
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				98.76975		98.74407			0.00	80,000,000	220,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>220,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>80,000,000</b>	<b>220,000,000</b>
SBK19 On 24/10/2019 Spot Bond				100.91038		100.88424			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				101.26626		101.23885			0.00	0	0
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK21 On 28/01/2025 Spot Bond				100.62985		100.60071			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				100.28121		100.19443			0.00	0	0
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			12.81500	97.75767	12.86500	97.52146		53,566,700,000,000.00	4,180,000,000	2,013,000,000	
<b>Total SBK23 SPOT</b>								<b>53,566,700,000,000.00</b>	<b>4,180,000,000</b>	<b>2,013,000,000</b>	
<b>Total For SBK23</b>								<b>53,566,700,000,000.00</b>	<b>4,180,000,000</b>	<b>2,013,000,000</b>	
SBK24 On 19/10/2025 Spot Bond				101.21990		101.19034			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>
SBK9 On 10/04/2018 Spot Bond			10.16000	100.07767	10.20000	99.97803		48,361,600,000,000.00	4,760,000,000	2,383,451,500	
<b>Total SBK9 SPOT</b>								<b>48,361,600,000,000.00</b>	<b>4,760,000,000</b>	<b>2,383,451,500</b>	
<b>Total For SBK9</b>								<b>48,361,600,000,000.00</b>	<b>4,760,000,000</b>	<b>2,383,451,500</b>	
SBN33 On 15/09/2017 Spot Bond			9.67000	101.89430	9.71500	101.80600			0.00	0	0
<b>Total SBN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				102.13700		102.11494			0.00	0	0
<b>Total SBN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				101.36519		101.34064			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			8.95000	103.93028	8.99500	103.84141			0.00	0	784,600
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>784,600</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>784,600</b>
SBS15 On 26/04/2016 Spot Bond				100.93097		100.91007			0.00	0	0
<b>Total SBS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				102.06750		102.04401			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				102.46337		102.43842			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			10.83000	99.39940	10.87000	99.21511			1,516,200,000,000.00	140,000,000	4,490,314,600
<b>Total SBS19 SPOT</b>									<b>1,516,200,000,000.00</b>	<b>140,000,000</b>	<b>4,490,314,600</b>
<b>Total For SBS19</b>									<b>1,516,200,000,000.00</b>	<b>140,000,000</b>	<b>4,490,314,600</b>
SBS20 On 15/05/2026 Spot Bond			11.25000	95.83124	11.30000	95.51898			0.00	0	7,625,600
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,625,600</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>7,625,600</b>
SBS21 On 15/05/2026 Spot Bond				100.45604		100.42954			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.38173		100.35759			0.00	0	310,000,000
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
SBS24 On 24/05/2019 Spot Bond				100.82051		100.79556			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			9.73000	100.10410	9.77000	99.97103			0.00	0	6,442,800
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,442,800</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>6,442,800</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	44.94229	100.00000	44.84227			0.00	0	0
<b>Total SBS26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			10.70500	97.32266	10.75500	97.03693			0.00	0	15,739,400
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,739,400</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>15,739,400</b>
SBS28 On 23/04/2017 Spot Bond				100.53905		100.52679			0.00	48,000,000,000	24,000,000,000
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>48,000,000,000</b>	<b>24,000,000,000</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>48,000,000,000</b>	<b>24,000,000,000</b>
SBS29 On 12/06/2019 Spot Bond			9.80000	98.89957	9.84000	98.76597			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			11.26000	83.91493	11.31000	83.62930			0.00	0	541,100
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>541,100</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>541,100</b>
SBS30 On 12/06/2019 Spot Bond				98.84208		98.84851			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS31 On 27/06/2027 Spot Bond			11.00000	94.44423	11.05000	94.11604			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				101.55266		101.53010			0.00	0	0
<b>Total SBS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				101.59309		101.56996			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			11.15000	98.93396	11.20000	98.64436		32,335,000,000,000.00	2,900,000,000	1,450,000,000	
<b>Total SBS34 SPOT</b>								<b>12,335,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
<b>Total For SBS34</b>								<b>12,335,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
SBS35 On 29/01/2018 Spot Bond				100.89860		100.89259			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				100.73239		100.70834			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			10.21000	93.70082	10.29000	93.43411			0.00	0	0
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			11.34000	88.44437	11.39000	88.16557			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			12.01500	85.51531	12.06500	85.19381			0.00	0	0
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			10.80000	93.36154	10.84000	93.17738			0.00	0	590,950,300
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>590,950,300</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>590,950,300</b>
SBS40 On 12/11/2020 Spot Bond				100.49665		100.47196			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			10.85500	98.98071	10.90500	98.72483			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS42 On 12/11/2025 Spot Bond			11.43000	98.71072	11.48000	98.40166			0.00	0	10,141,800
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,141,800</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>10,141,800</b>
SBS43 On 12/11/2027 Spot Bond			11.60000	98.39847	11.65000	98.06412			0.00	0	3,800,000,000
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
SBS44 On 15/02/2019 Spot Bond				100.41742		100.39306			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				100.42943		100.40441			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			9.82000	104.62650	9.86500	104.37037			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				100.43862		100.41309			0.00	0	0
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS9 On 07/07/2016 Spot Bond			7.98000	102.89793	8.02000	102.86221		798,000,000,000.00		100,000,000	50,000,000
<b>Total SBS9 SPOT</b>								<b>798,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBS9</b>								<b>798,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.92500	270.26568	2.92500	270.22182			0.00	0	0
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI12 On 31/01/2017 Spot Bond			2.00000	134.58665	1.92500	134.65869		5,700,000,000,000.00		2,850,000,000	5,000,000,000
<b>Total SBSI12 SPOT</b>								<b>5,700,000,000,000.00</b>		<b>2,850,000,000</b>	<b>5,000,000,000</b>
<b>Total For SBSI12</b>								<b>5,700,000,000,000.00</b>		<b>2,850,000,000</b>	<b>5,000,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			3.46000	193.51975	3.46000	193.48553			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	34.41413	100.00000	34.32984			0.00	0	0
<b>Total SCM10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond				101.24731		101.21309			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	62.29678	100.00000	62.14420			0.00	0	0
<b>Total SHF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
<b>Total SHI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.31000	134.21436	2.31500	134.18874			0.00	0	0
<b>Total SHI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	102.71007	6.50000	102.69212			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				100.40764		102.59819			0.00	0	0
<b>Total SHS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				102.74673		102.72207			0.00	0	0
<b>Total SHS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			9.77000	100.31900	9.81500	100.23866			0.00	0	0
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond				100.97730		100.95424			0.00	0	6,670,000
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,670,000</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>0</b>	<b>6,670,000</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
SHS07 On 10/04/2016 Spot Bond				101.19539		101.17174				0.00	0	0
<b>Total SHS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				101.55535		101.53264				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 19/11/2016 Spot Bond			100.00000	53.00842	100.00000	52.87715				0.00	0	0
<b>Total SHS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				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				99.77659		99.75381				0.00	0	0
<b>Total SHS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				101.74693		101.72345				0.00	0	0
<b>Total SHS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16L On 29/06/2016 Spot Bond			100.00000	93.57326	100.00000	93.33333				0.00	0	0
<b>Total SHS16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17L On 30/09/2016 Spot Bond			100.00000	66.09933	100.00000	65.93745				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	55.88747	100.00000	55.75209				0.00	0	0
<b>Total SHS18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			9.87000	100.23605	9.91500	100.14732				0.00	0	0
<b>Total SHS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				101.04307		101.01776				0.00	0	0
<b>Total SHS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS22 On 23/02/2020 Spot Bond				100.24885		100.22280				0.00	2,000,000,000	2,000,000,000
<b>Total SHS22 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For SHS22</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
SHS23 On 29/06/2018 Spot Bond				101.48232		101.45744			0.00	0	0
<b>Total SHS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS24 On 29/06/2020 Spot Bond				101.53613		101.51041			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			10.93000	98.03374	10.97000	97.87348			0.00	0	0
<b>Total SHS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS26 On 29/06/2020 Spot Bond				101.51557		101.49083			0.00	0	0
<b>Total SHS26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS27 On 15/04/2016 Spot Bond				101.06544		101.04173			0.00	0	0
<b>Total SHS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS28 On 15/04/2018 Spot Bond				101.11547		101.09072			0.00	0	0
<b>Total SHS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS29I On 03/12/2018 Spot Bond			100.00000	16.09439	100.00000	16.05539			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			8.83000	100.82002	8.87000	100.77904		20,132,400,000,000.00	2,280,000,000	1,140,653,300	
<b>Total SLI2 SPOT</b>								<b>20,132,400,000,000.00</b>	<b>2,280,000,000</b>	<b>1,140,653,300</b>	
<b>Total For SLI2</b>								<b>20,132,400,000,000.00</b>	<b>2,280,000,000</b>	<b>1,140,653,300</b>	
SLI3 On 15/08/2018 Spot Bond			10.46000	96.70048	10.50000	96.59081		0.00	0	629,200	
<b>Total SLI3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>629,200</b>	
<b>Total For SLI3</b>								<b>0.00</b>	<b>0</b>	<b>629,200</b>	
SNT01 On 15/09/2017 Spot Bond			9.67000	101.89430	9.71500	101.80600		72,911,800,000,000.00	7,540,000,000	3,770,000,000	
<b>Total SNT01 SPOT</b>								<b>72,911,800,000,000.00</b>	<b>7,540,000,000</b>	<b>3,770,000,000</b>	
<b>Total For SNT01</b>								<b>72,911,800,000,000.00</b>	<b>7,540,000,000</b>	<b>3,770,000,000</b>	
SPDA2 On 21/08/2016 Spot Bond				100.25567		100.23121		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				100.52954		100.50535		0.00	0	0	
<b>Total SPDA4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA5 On 21/08/2024 Spot Bond				100.25130		100.22724			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				100.25721		100.23263			0.00	0	0
<b>Total SPDA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.56582		100.53954			0.00	0	0
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			8.97000	101.90982	9.01500	101.87119			0.00	0	1,611,800
<b>Total SSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,611,800</b>
<b>Total For SSA01</b>									<b>0.00</b>	<b>0</b>	<b>1,611,800</b>
SSA04 On 16/04/2016 Spot Bond				100.99405		100.97132			0.00	0	0
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.91418		100.89003			0.00	0	94,400
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>94,400</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>94,400</b>
SSA06 On 16/04/2020 Spot Bond			10.70500	94.43872	10.74500	94.28843		8,564,000,000,000.00	800,000,000	400,000,000	
<b>Total SSA06 SPOT</b>								<b>8,564,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For SSA06</b>								<b>8,564,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
SSN00 On 01/03/2017 Spot Bond				100.01640		100.04640			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				101.59640		101.57014			0.00	0	0
<b>Total SSN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 25/04/2017 Spot Bond				100.87864		100.85331			0.00	0	0
<b>Total SSN003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			10.60000	88.05139	10.64000	87.88713			0.00	0	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			10.60000	88.05139	10.64000	87.88713			0.00	0	0
<b>Total SSN005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On 15/01/2020 Spot Bond			10.30000	91.43093	10.34000	91.28819			0.00	0	0
<b>Total SSN007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN008 On 18/06/2017 Spot Bond				101.78697		101.76256			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>
SSN009 On 15/09/2017 Spot Bond			9.15000	102.61191	9.19500	102.52420			0.00	0	0
<b>Total SSN009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN011 On 31/01/2025 Spot Bond			2.76000	113.41302	2.77000	113.30378			0.00	0	0
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN012 On 21/12/2018 Spot Bond			9.97000	96.88531	10.01000	96.76668			0.00	0	0
<b>Total SSN012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN015 On 26/08/2018 Spot Bond			8.50000	100.16368	8.50000	100.14028			0.00	0	0
<b>Total SSN015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN017 On 21/12/2026 Spot Bond			11.37000	96.75467	11.42000	96.43100			0.00	0	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN018 On 02/09/2016 Spot Bond				100.04153		100.02074			0.00	0	0
<b>Total SSN018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 28/02/2031 Spot Bond			11.63500	67.57045	11.68500	67.28767			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024 On 21/01/2019 Spot Bond				100.95761		100.93280			0.00	0	0
<b>Total SSN024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN026 On 16/01/2019 Spot Bond				100.95729		100.93444			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN027 On 25/09/2019 Spot Bond				101.56906		101.54321			0.00	0	0
<b>Total SSN027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02( On 16/10/2019 Spot Bond				101.06592		101.04065				0.00	0	0
<b>Total SSN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02( On 07/12/2023 Spot Bond				99.30284		99.27516				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				100.20986		100.18628				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				101.81360		101.78857				0.00	120,000,000	30,000,000
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
SSN03( On 02/06/2020 Spot Bond				100.04619		100.02300				0.00	120,000,000	30,000,000
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
SSN03( On 17/11/2020 Spot Bond				100.39707		100.37110				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>
SY1274 On 07/03/2016 Spot Bond				99.94370		99.92494				0.00	0	0
<b>Total SY1274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1275 On 10/03/2016 Spot Bond				99.88725		99.86846				0.00	0	0
<b>Total SY1275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1277 On 16/03/2016 Spot Bond				99.77059		99.75147				0.00	0	0
<b>Total SY1277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1282 On 23/03/2016 Spot Bond				99.62254		99.60267				0.00	0	0
<b>Total SY1282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1283 On 04/05/2016 Spot Bond				98.77232		98.75219				0.00	0	0
<b>Total SY1283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1284 On 22/03/2016 Spot Bond				99.64613		99.62647			0.00	0	0
<b>Total SY1284 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1284</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1285 On 13/05/2016 Spot Bond				99.37090		99.37090			0.00	0	0
<b>Total SY1285 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1285</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1286 On 18/08/2016 Spot Bond				100.35128		100.33031			0.00	0	0
<b>Total SY1286 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1286</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1287 On 26/08/2016 Spot Bond				100.14404		100.12315			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>
SY1288 On 29/03/2016 Spot Bond				99.50392		99.48407			0.00	0	0
<b>Total SY1288 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1288</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			10.00000	97.75114	10.05000	97.43445			0.00	0	808,700
<b>Total SZ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>808,700</b>
<b>Total For SZ25</b>									<b>0.00</b>	<b>0</b>	<b>808,700</b>
T12A10 On 21/02/2048 Spot Bond				100.25573		100.23128			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				100.26610		100.24071			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			10.53000	96.02591	10.57000	95.88816			0.00	0	0
<b>Total T12A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS110 On 18/04/2016 Spot Bond				100.91241		100.88998			0.00	0	0
<b>Total TFS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS112 On 02/05/2016 Spot Bond				100.67444		100.65179			0.00	0	0
<b>Total TFS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				99.88651		99.86554			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS122 On 20/03/2017 Spot Bond				101.50179		101.48024			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				101.02710		101.00443			0.00	0	0
<b>Total TFS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TFS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS134 On 28/04/2016 Spot Bond				100.68583		100.66430			0.00	0	0
<b>Total TFS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS135 On 06/07/2018 Spot Bond				101.24195		101.21869			0.00	0	0
<b>Total TFS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond				101.27184		101.24806			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				100.35772		100.33637			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>
TFS84 On 28/07/2016 Spot Bond			8.13000	101.06342	8.17000	101.02587			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>
TH10A1 On 18/10/2038 Spot Bond				100.98097		100.95730			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>
TH10A2 On 18/10/2038 Spot Bond				101.00594		100.98172			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>
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.97535	7.83000	100.95405			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>
TH10A4 On 18/07/2017 Spot Bond				100.96723		100.94387			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1 On 18/07/2017 Spot Bond				100.99845		100.97439			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>
TH10A6 On 18/07/2017 Spot Bond			7.39000	100.92128	7.39000	100.90117			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>
TH10A7 On 18/10/2038 Spot Bond				100.96723		100.94387			0.00	0	0
<b>Total TH10A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A8 On 18/10/2038 Spot Bond				100.97459		100.95135			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>
TH10A9 On 18/07/2017 Spot Bond			7.16000	100.89298	7.16000	100.87348			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				101.05959		101.03420			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				101.05460		101.02932			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				101.17431		101.14639			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				101.15810		101.13055			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				101.64678		101.60847			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				101.59094		101.55386			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				100.94246		100.91993			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A2 On 18/07/2041 Spot Bond				100.98199		100.95860			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	101.08569	8.73000	101.06197			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				100.75091		100.72753			0.00	0	0
<b>Total TH11A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.97459		100.95135			0.00	0	0
<b>Total TH11A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			10.13000	97.03377	10.17000	96.92688			0.00	0	0
<b>Total TH11A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.61662		100.59333			0.00	0	0
<b>Total TH11A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.99844		100.97439			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				101.03755		101.01292			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				101.02397		100.99964			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				101.04337		101.01833			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				101.14601		101.11897			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				101.16682		101.13907			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11C: On 18/07/2041 Spot Bond				101.12319		101.09640			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>
TH11D: On 18/07/2041 Spot Bond				101.52868		101.49310			0.00	0	0
<b>Total TH11D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2: On 18/07/2041 Spot Bond				101.53356		101.49787			0.00	0	0
<b>Total TH11D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3: On 18/07/2041 Spot Bond				101.54001		101.50405			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				100.24363		100.22125			0.00	0	0
<b>Total TH12A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2: On 21/08/2019 Spot Bond				100.25089		100.22785			0.00	0	0
<b>Total TH12A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3: On 21/08/2019 Spot Bond			10.48000	96.56731	10.52000	96.42905			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>
TH12A4: On 21/02/2048 Spot Bond				100.24654		100.22389			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>
TH12A5: On 21/02/2048 Spot Bond				100.25670		100.23312			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>
TH12A6: On 21/08/2019 Spot Bond			10.39000	95.00194	10.43000	94.86525			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>
TH12A7: On 21/08/2019 Spot Bond				100.25425		100.22993			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>
TH12A8: On 21/08/2019 Spot Bond				100.26610		100.24071			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A: On 21/02/2048 Spot Bond			10.50000	94.03766	10.54000	93.90188				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				100.26975		100.24498				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				100.26975		100.24498				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.27943		100.25283				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				100.27943		100.25283				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				100.29288		100.26599				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				100.29288		100.26599				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				100.30310		100.27435				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				100.30280		100.27408				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				100.38602		100.35063				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				100.38602		100.35063				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				100.56097		100.52353				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D On 21/02/2048 Spot Bond				100.39710		100.35983			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				100.23985		100.21781			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				100.24625		100.22362			0.00	0	0
<b>Total TH13A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2050 Spot Bond				100.25670		100.23312			0.00	0	0
<b>Total TH13A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			10.63000	95.73532	10.67000	95.57275			0.00	0	0
<b>Total TH13A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond				100.24014		100.21807			0.00	0	0
<b>Total TH13A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond				100.24654		100.22389			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>
TH13A On 21/08/2020 Spot Bond				100.25815		100.23444			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>
TH13A On 21/08/2020 Spot Bond			10.52000	97.20130	10.56000	97.03699			0.00	0	0
<b>Total TH13A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond				100.26975		100.24498			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>
TH13B On 21/08/2020 Spot Bond				100.27003		100.24524			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>
TH13C On 21/08/2020 Spot Bond				100.28999		100.26337			0.00	0	0
<b>Total TH13C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.29230		100.26547				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>
TH13D: On 21/08/2020 Spot Bond				100.39710		100.35980				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				100.38461		100.34934				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>
TH9A1( On 18/07/2016 Spot Bond				100.99970		100.97561				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond			101.06155	6.46563	101.06155	6.44964				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				101.03993		101.01719				0.00	0	0
<b>Total THE9A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/01/2016 Spot Bond				100.98097						0.00	0	0
THE9A: On 18/07/2016 Spot Bond			100.00000	90.77929	100.00000	90.55788				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				101.12083		101.09780				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				100.98097		100.95730				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.99345		100.96951				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				100.99970		100.97561				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				100.97348		100.94997				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.99345		100.96951				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				101.06209		101.03664				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				101.06209		101.03664				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				101.06209		101.03664				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				101.16185		101.13421				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				101.18677		101.15858				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2016 Spot Bond				101.15561		101.12811				0.00	0	0
<b>Total THE9C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For THE9C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				101.65301		101.61456			0.00	0	0
<b>Total THE9D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2039 Spot Bond				101.68402		101.64489			0.00	0	0
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				101.67162		101.63276			0.00	0	0
<b>Total THE9D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			10.70000	85.54850	10.74000	85.41298			0.00	0	11,050,000,000
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,050,000,000</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>11,050,000,000</b>
TL20/R On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100			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			9.20000	102.87281	9.24500	102.77800		251,200,000,000,000.00	136,000,000,000	46,075,488,500	
<b>Total TN17 SPOT</b>								<b>51,200,000,000,000.00</b>	<b>136,000,000,000</b>	<b>46,075,488,500</b>	
<b>Total For TN17</b>								<b>51,200,000,000,000.00</b>	<b>136,000,000,000</b>	<b>46,075,488,500</b>	
TN20 On 17/09/2020 Spot Bond			10.57000	104.61879	10.61000	104.44819		907,155,452,000,000.00	85,823,600,000	24,555,763,800	
<b>Total TN20 SPOT</b>								<b>17,155,452,000,000.00</b>	<b>85,823,600,000</b>	<b>24,555,763,800</b>	
<b>Total For TN20</b>								<b>17,155,452,000,000.00</b>	<b>85,823,600,000</b>	<b>24,555,763,800</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	2.54552	100.00000	2.53929		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			11.16500	101.64867	11.21500	101.36841		726,394,900,000,000.00	65,060,000,000	32,332,913,100	
<b>Total TN23 SPOT</b>								<b>16,394,900,000,000.00</b>	<b>65,060,000,000</b>	<b>32,332,913,100</b>	
<b>Total For TN23</b>								<b>16,394,900,000,000.00</b>	<b>65,060,000,000</b>	<b>32,332,913,100</b>	
TN25 On 19/08/2025 Spot Bond			11.40000	89.52760	11.45000	89.23720		715,920,000,000,000.00	62,800,000,000	38,805,426,900	
<b>Total TN25 SPOT</b>								<b>15,920,000,000,000.00</b>	<b>62,800,000,000</b>	<b>38,805,426,900</b>	
<b>Total For TN25</b>								<b>15,920,000,000,000.00</b>	<b>62,800,000,000</b>	<b>38,805,426,900</b>	
TN27 On 14/11/2027 Spot Bond			11.38000	86.86451	11.43000	86.55612		122,904,000,000,000.00	10,800,000,000	9,705,484,400	
<b>Total TN27 SPOT</b>								<b>12,904,000,000,000.00</b>	<b>10,800,000,000</b>	<b>9,705,484,400</b>	
<b>Total For TN27</b>								<b>12,904,000,000,000.00</b>	<b>10,800,000,000</b>	<b>9,705,484,400</b>	
TN30 On 09/10/2030 Spot Bond			11.82500	95.08247	11.87500	94.73365		47,300,000,000,000.00	4,000,000,000	7,400,000,000	
<b>Total TN30 SPOT</b>								<b>17,300,000,000,000.00</b>	<b>4,000,000,000</b>	<b>7,400,000,000</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TN30</b>									<b>17,300,000,000,000.00</b>	<b>4,000,000,000</b>	<b>7,400,000,000</b>
TN40 On 09/10/2040 Spot Bond			12.07000	93.96852	12.12000	93.58417			19,312,000,000,000.00	1,600,000,000	1,910,000,000
<b>Total TN40 SPOT</b>									<b>19,312,000,000,000.00</b>	<b>1,600,000,000</b>	<b>1,910,000,000</b>
<b>Total For TN40</b>									<b>19,312,000,000,000.00</b>	<b>1,600,000,000</b>	<b>1,910,000,000</b>
TNF16 On 10/06/2016 Spot Bond				99.94143		99.92093			0.00	28,000,000,000	14,140,000,000
<b>Total TNF16 SPOT</b>									<b>0.00</b>	<b>28,000,000,000</b>	<b>14,140,000,000</b>
<b>Total For TNF16</b>									<b>0.00</b>	<b>28,000,000,000</b>	<b>14,140,000,000</b>
TNF18 On 22/08/2018 Spot Bond				100.07779		100.05351			0.00	0	48,338,500
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>48,338,500</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>48,338,500</b>
TORQ1 On 15/08/2026 Spot Bond				100.47941		100.45243			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				100.42675		100.40187			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				100.56747		100.53475			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				100.42721		100.40232			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				100.43692		100.41148			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				100.43667		100.41208			0.00	0	0
<b>Total TORQ9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TORQ9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.52900	10.00000	106.50100				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				101.29831		101.27550				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				101.27096		101.24762				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2016 Spot Bond				101.08926		101.06808				0.00	0	0
<b>Total TPDA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.99087		100.96763				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond				100.09035		100.06775				0.00	0	0
<b>Total TPDA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond			10.53000	98.70149	10.57000	98.53079				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.12976	10.00000	100.10379				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	100.12652	9.75000	100.10120				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	10.12586	100.00000	10.10056				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2025 Spot Bond				102.36779		102.34486				0.00	0	0
<b>Total TRA2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2025 Spot Bond				102.49313		102.46904				0.00	0	0
<b>Total TRA2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRA2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			10.78000	98.46293	10.82000	98.29703				0.00	0	0
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2025 Spot Bond				102.69191		102.66599				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				103.08934		103.05973				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				104.00575		103.96758				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				101.72305		101.70011				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				101.82246		101.79825				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.35107	100.00000	9.32817				0.00	0	0
<b>Total TRAA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.96054	100.00000	9.93615				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				101.87768		101.85277				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	10.32622	100.00000	10.30093				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				101.88872		101.86367				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.63096	100.00000	10.60492				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				102.19780		102.16878				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	14.34875	100.00000	14.31361				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				102.88135		102.84345				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	18.43223	100.00000	18.38708				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01 On 31/07/2019 Spot Bond			100.00000	15.56382	100.00000	15.52528				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03 On 31/10/2020 Spot Bond			100.00000	1.56402	100.00000	1.56015				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>
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TSP185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP186 On 17/03/2016 Spot Bond				99.74999		99.73076				0.00	0	0
<b>Total TSP186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP188 On 31/03/2016 Spot Bond				99.48076		99.46152				0.00	0	0
<b>Total TSP188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP190 On 12/05/2016 Spot Bond				98.68446		98.66539				0.00	0	0
<b>Total TSP190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP191 On 26/05/2016 Spot Bond				98.40238		98.38313				0.00	0	0
<b>Total TSP191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP192 On 09/06/2016 Spot Bond				98.11178		98.09231				0.00	0	0
<b>Total TSP192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TSP193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP193 On 18/08/2016 Spot Bond				96.77331		96.75399				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>
TSP195 On 15/09/2016 Spot Bond				96.16124		96.14155				0.00	0	0
<b>Total TSP196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP196 On 13/10/2016 Spot Bond				95.70127		95.68199				0.00	0	0
<b>Total TSP197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP197 On 27/10/2016 Spot Bond				95.40333		95.38394				0.00	0	0
<b>Total TSP198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP198 On 24/11/2016 Spot Bond				94.62936		94.60909				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>
TSP199 On 08/12/2016 Spot Bond				94.28761		94.26714				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>
TSP200 On 04/08/2016 Spot Bond				96.81089		96.79005				0.00	0	0
<b>Total TSP201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP201 On 02/02/2017 Spot Bond				92.61371		92.59166				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>
TSP202 On 16/02/2017 Spot Bond				93.27927		93.19526				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>
TSP203 On 01/09/2016 Spot Bond			100.00000	66.84982	100.00000	100.00000				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>
TSP204 On 02/03/2017 Spot Bond			100.00000	50.19026	100.00000	100.00000				0.00	0	0
<b>Total TSP205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO011 On 28/08/2019 Spot Bond			100.00000	16.25851	100.00000	16.21826				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>
TWC12 On 18/03/2016 Spot Bond				101.51602		101.49468				0.00	0	0
<b>Total TWC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC12 On 13/04/2016 Spot Bond				100.98242		100.96130				0.00	0	0
<b>Total TWC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 04/05/2016 Spot Bond				100.59801		100.57713				0.00	0	0
<b>Total TWC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 25/05/2016 Spot Bond				100.16387		100.14311				0.00	0	0
<b>Total TWC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 08/03/2016 Spot Bond				101.62245		101.60336				0.00	0	0
<b>Total TWC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 08/06/2016 Spot Bond				99.92327		99.90410				0.00	0	0
<b>Total TWC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 14/03/2016 Spot Bond				101.48515		101.46586				0.00	0	0
<b>Total TWC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 11/04/2016 Spot Bond				101.02849		101.00908				0.00	0	0
<b>Total TWC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 18/04/2016 Spot Bond			100.00000	89.02439	100.00000	88.80779				0.00	0	0
<b>Total TWC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 08/03/2016 Spot Bond				100.61151		100.59178				0.00	0	0
<b>Total TWC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 04/05/2016 Spot Bond				100.63130		100.61093				0.00	0	0
<b>Total TWC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TWC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 28/07/2016 Spot Bond				100.58505		100.56595				0.00	0	0
<b>Total TWC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 04/03/2016 Spot Bond				100.55233		100.53260				0.00	0	0
<b>Total TWC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC15 On 10/03/2016 Spot Bond				100.41471		100.39496				0.00	0	0
<b>Total TWC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC15 On 12/05/2016 Spot Bond				100.42765		100.40729				0.00	0	0
<b>Total TWC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC15 On 23/03/2016 Spot Bond				100.31925		100.29930				0.00	0	0
<b>Total TWC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC15 On 23/05/2016 Spot Bond				100.22401		100.20364				0.00	0	0
<b>Total TWC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC15 On 30/03/2016 Spot Bond				100.13985		100.11987				0.00	0	0
<b>Total TWC157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ2 On 18/04/2016 Spot Bond				101.04820		101.02681				0.00	0	0
<b>Total TWCJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ2 On 27/05/2016 Spot Bond				100.15605		100.13376				0.00	0	0
<b>Total TWCJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM2 On 18/04/2016 Spot Bond				100.96765		100.94790				0.00	0	0
<b>Total TWCM24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM2 On 27/05/2016 Spot Bond				100.14464		100.12398				0.00	0	0
<b>Total TWCM25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			10.43000	101.08748	10.47000	100.90594				0.00	0	1,653,500
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,653,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>1,653,500</b>
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total UTR042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.91963	100.00000	8.90177			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	8.16257	100.00000	8.14258			0.00	0	0
<b>Total VJA02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	8.49947	100.00000	8.47865			0.00	0	0
<b>Total VJA03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	8.80774	100.00000	8.78438			0.00	0	0
<b>Total VJA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	8.71666	100.00000	8.69920			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	8.07014	100.00000	8.05038			0.00	0	0
<b>Total VJB02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	8.28514	100.00000	8.26485			0.00	0	0
<b>Total VJB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	8.57738	100.00000	8.55463			0.00	0	0
<b>Total VJB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC09 On 25/03/2016 Spot Bond				101.40281		101.38016			0.00	0	0
<b>Total VKC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC11 On 04/03/2016 Spot Bond				103.66992		103.64975			0.00	0	0
<b>Total VKC11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC12 On 01/04/2016 Spot Bond				101.18795		101.16640			0.00	0	0
<b>Total VKC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VKC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC13 On 01/04/2016 Spot Bond				103.16346		103.14344				0.00	0	0
<b>Total VKC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC14 On 02/08/2016 Spot Bond				100.65495		100.63355				0.00	0	0
<b>Total VKC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.59039		100.56576				0.00	0	0
<b>Total VKE02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.59115		100.56649				0.00	0	0
<b>Total VKE03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				101.47511		101.45255				0.00	0	0
<b>Total VKE04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				101.47762		101.45316				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				100.58236		100.55806				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				99.91037		99.88783				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	8.38235	100.00000	8.36557				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	7.81890	100.00000	7.79974				0.00	0	0
<b>Total VPA02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	9.65525	100.00000	9.63160				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	4.97433	100.00000	4.96113				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VPA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01 On 20/01/2023 Spot Bond			100.00000	8.17937	100.00000	8.16300			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>
VPB02 On 20/04/2023 Spot Bond			100.00000	7.72647	100.00000	7.70755			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>
VPB03 On 20/10/2023 Spot Bond			100.00000	9.86981	100.00000	9.84563			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>
VPB04 On 20/01/2024 Spot Bond			100.00000	4.74397	100.00000	4.73139			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>
WRS1 On 25/11/2029 Spot Bond			100.00000	0.00048	100.00000	0.00048			0.00	0	0
<b>Total WRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			7.97000	104.26919	8.01000	104.23700		76,512,000,000,000.00	9,600,000,000	2,400,604,100	
<b>Total WS04 SPOT</b>								<b>76,512,000,000,000.00</b>	<b>9,600,000,000</b>	<b>2,400,604,100</b>	
<b>Total For WS04</b>								<b>76,512,000,000,000.00</b>	<b>9,600,000,000</b>	<b>2,400,604,100</b>	
WS05 On 01/08/2018 Spot Bond			1.58000	241.86227	1.58500	241.80411		0.00	0	0	
<b>Total WS05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For WS05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
WSP2 On 28/05/2017 Spot Bond			8.74000	102.67230	8.78500	102.59628		34,960,000,000,000.00	4,000,000,000	2,000,440,800	
<b>Total WSP2 SPOT</b>								<b>34,960,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,440,800</b>	
<b>Total For WSP2</b>								<b>34,960,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,440,800</b>	
WSP3 On 28/05/2019 Spot Bond			9.21500	101.78349	9.25500	101.64889		0.00	0	0	
<b>Total WSP3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For WSP3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
WSP4 On 28/05/2020 Spot Bond			9.50500	100.64531	9.54500	100.48425		0.00	0	0	
<b>Total WSP4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For WSP4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
WSP5 On 28/05/2021 Spot Bond			9.74000	99.39282	9.78000	99.20884		0.00	0	1,244,000	
<b>Total WSP5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,244,000</b>	
<b>Total For WSP5</b>								<b>0.00</b>	<b>0</b>	<b>1,244,000</b>	
Z083 On 30/09/2019 Spot Bond			8.60500	74.01563	8.64500	73.89715		0.00	0	0	
<b>Total Z083 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For Z083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0
<b>Total ZA029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>									<b>2.61e+017</b>	<b>128,688,007,671,740</b>	<b>384,343,936,500</b>
<b>Total for SPOT :</b>									<b>2.61e+017</b>	<b>688,007,671,740</b>	<b>384,343,936,500</b>
<b>Total Futures</b>									<b>2.61e+017</b>	<b>688,007,680,489</b>	<b>384,344,570,997</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>56,953</b>
<b>Grand Total:</b>									<b>2.61e+017</b>	<b>688,007,680,489</b>	<b>384,344,627,950</b>